

The diagram, labeled 21, illustrates a prior art system architecture. It features a 'Browser Based Front End' (22) on the left, which is connected via a dashed double-headed arrow to a 'Communication Network' (24) at the bottom. The network is represented as a horizontal cylinder. On the right, a large rounded rectangle labeled 'Broker # 2' (26) contains three components: a 'Web Server' (28), 'Optional Middleware # 2' (28), and a 'Backend System # 2' (30). The 'Web Server' and 'Optional Middleware # 2' are connected by a solid double-headed arrow, and the 'Optional Middleware # 2' and 'Backend System # 2' are also connected by a solid double-headed arrow. A dashed arrow points from the 'Communication Network' (24) up towards the 'Broker # 2'.

XYZC **ORCL** **IBM** **OEYDD**

XYZ Corp. **XYZC** **Go** **PG 200** **X**

Last	Change	% Change	Bid	Ask	High
56.92	+0.18	0.32%	56.90	56.94	57.56

Shares	Trades	Volume	Bid Size	Ask Size	Low
200	1,123	8,655 K	13	21	56.10

ISLD **ARCA** **MM1** **MM2**

57.04				
57.03				
57.02				
57.01				
57.00				
56.99				
56.98				SELL 500
56.97				
56.96				
56.95				
56.94				
56.93				
56.92				
56.91				
56.90				
56.89				
56.88	BUY 200			
56.87				
56.86				
56.85				
56.84				
56.83				
56.82				
56.81				
56.80				
56.79				
56.78				
56.77				
56.76				
56.75				
56.74				

XYZC Status

XYZC 500
Filled @ 56.26
XYZ Corporation

XYZC 200
Buy @ 56.88
XYZ Corporation

XYZC 500
Sell @ 56.98
XYZ Corporation

Time: 11:18:05

Fig. 3

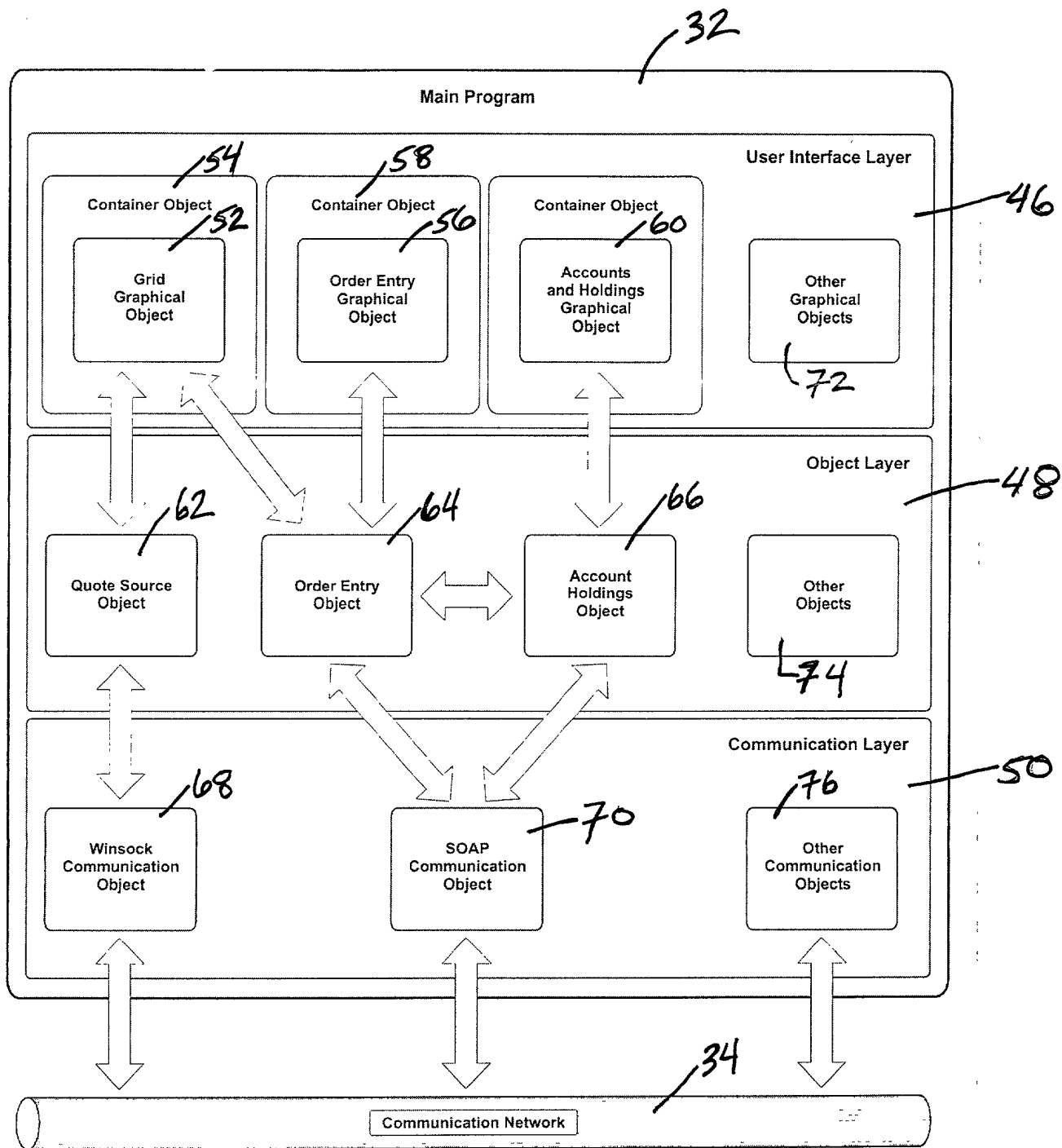


Fig. 5

FIG. 6

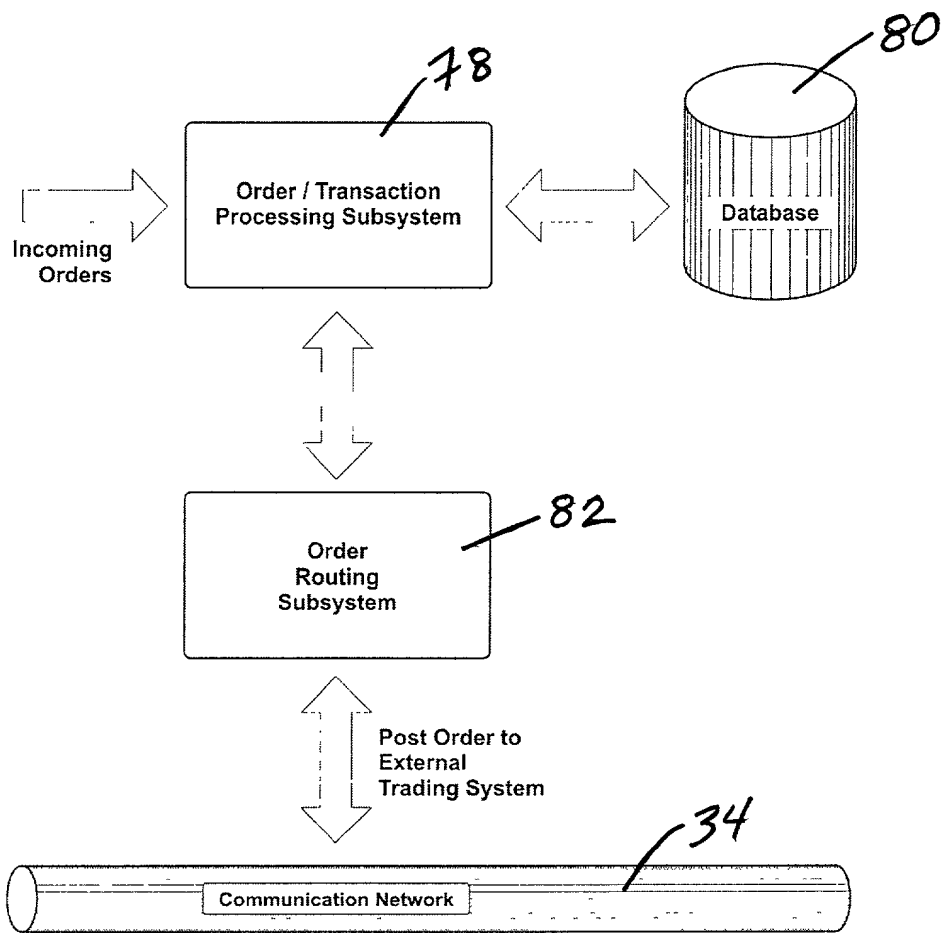


Fig. 6

108290 T6826860

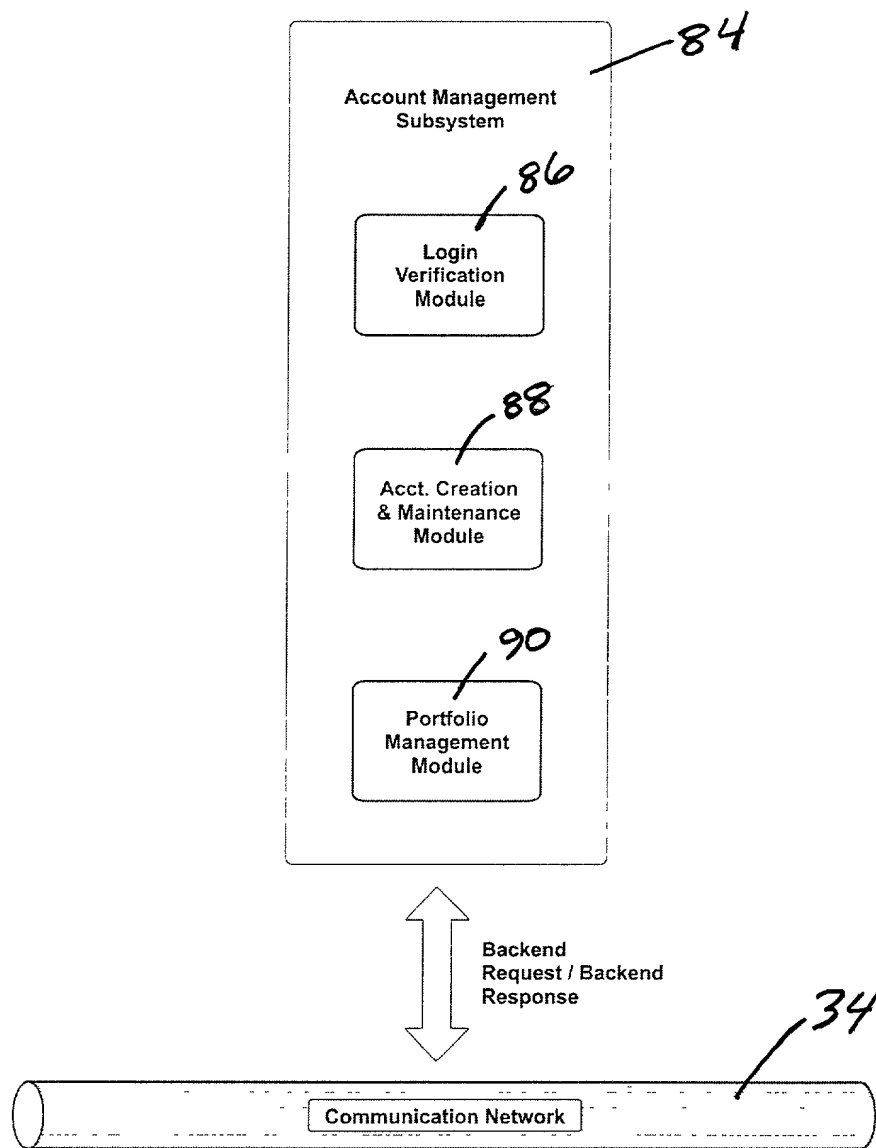
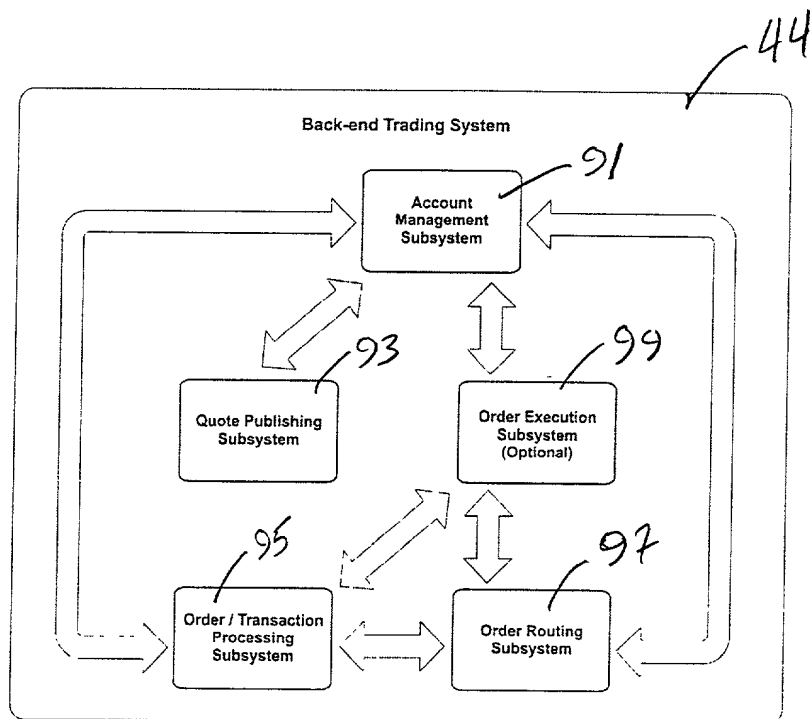
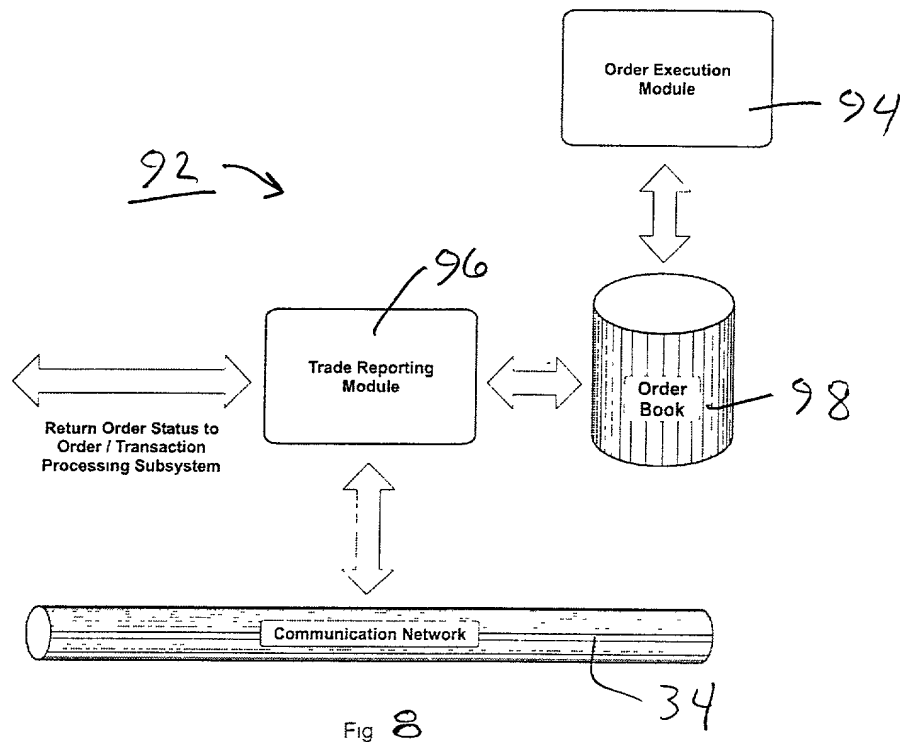
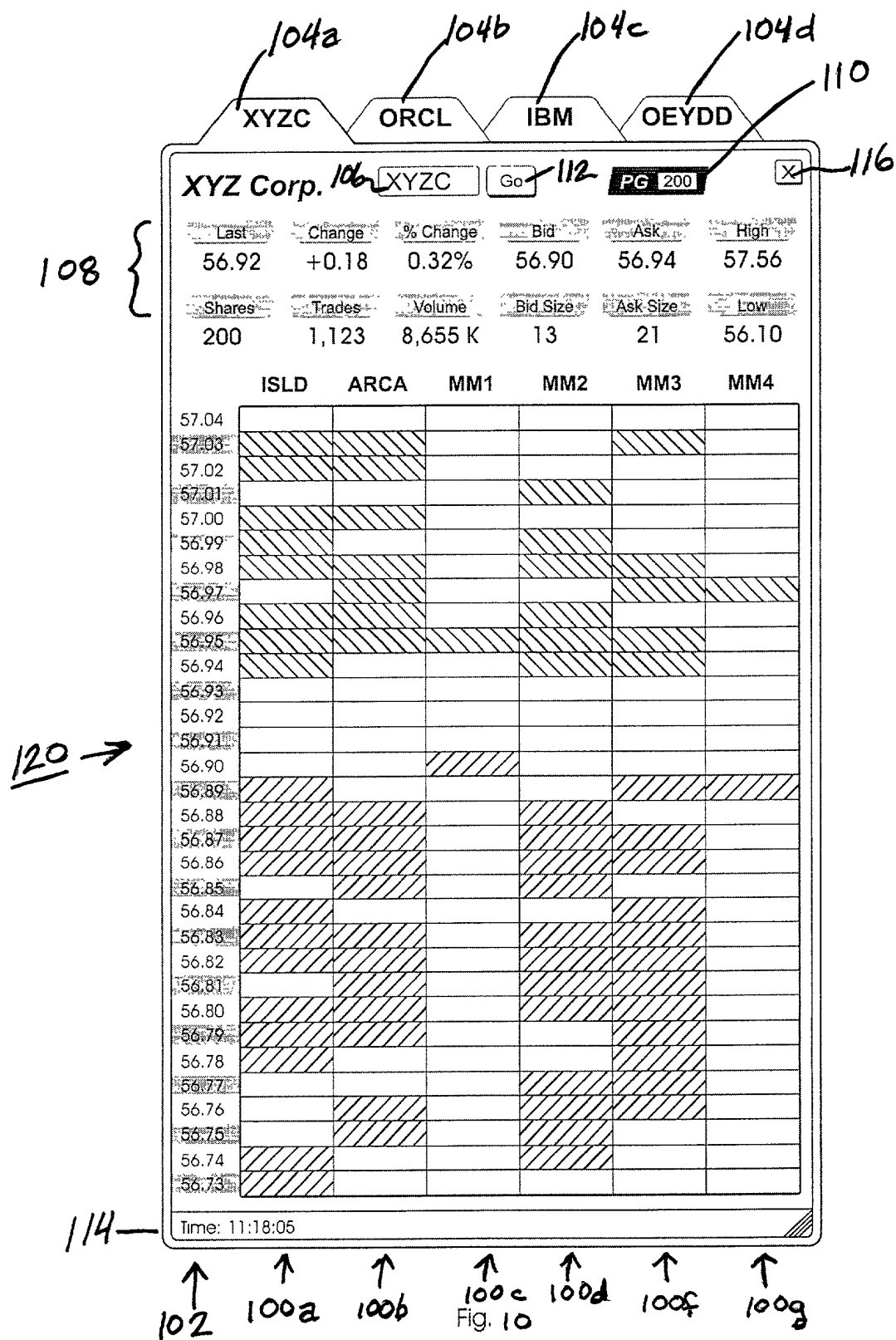


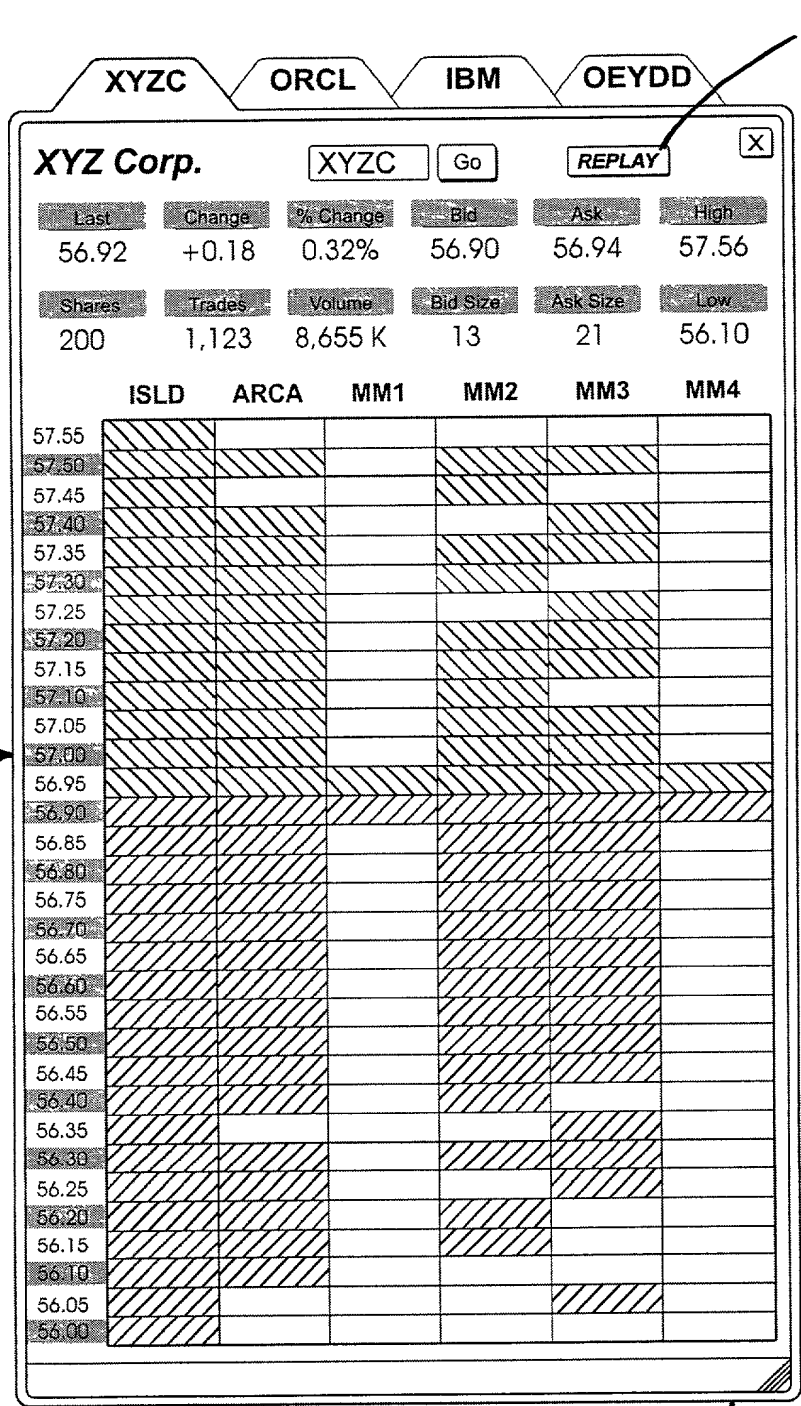
Fig. 7



00862891 052301



09892891.062801



122 →

118

↑ 102 ↑ 100a ↑ 100b ↑ 100f

Fig. 11

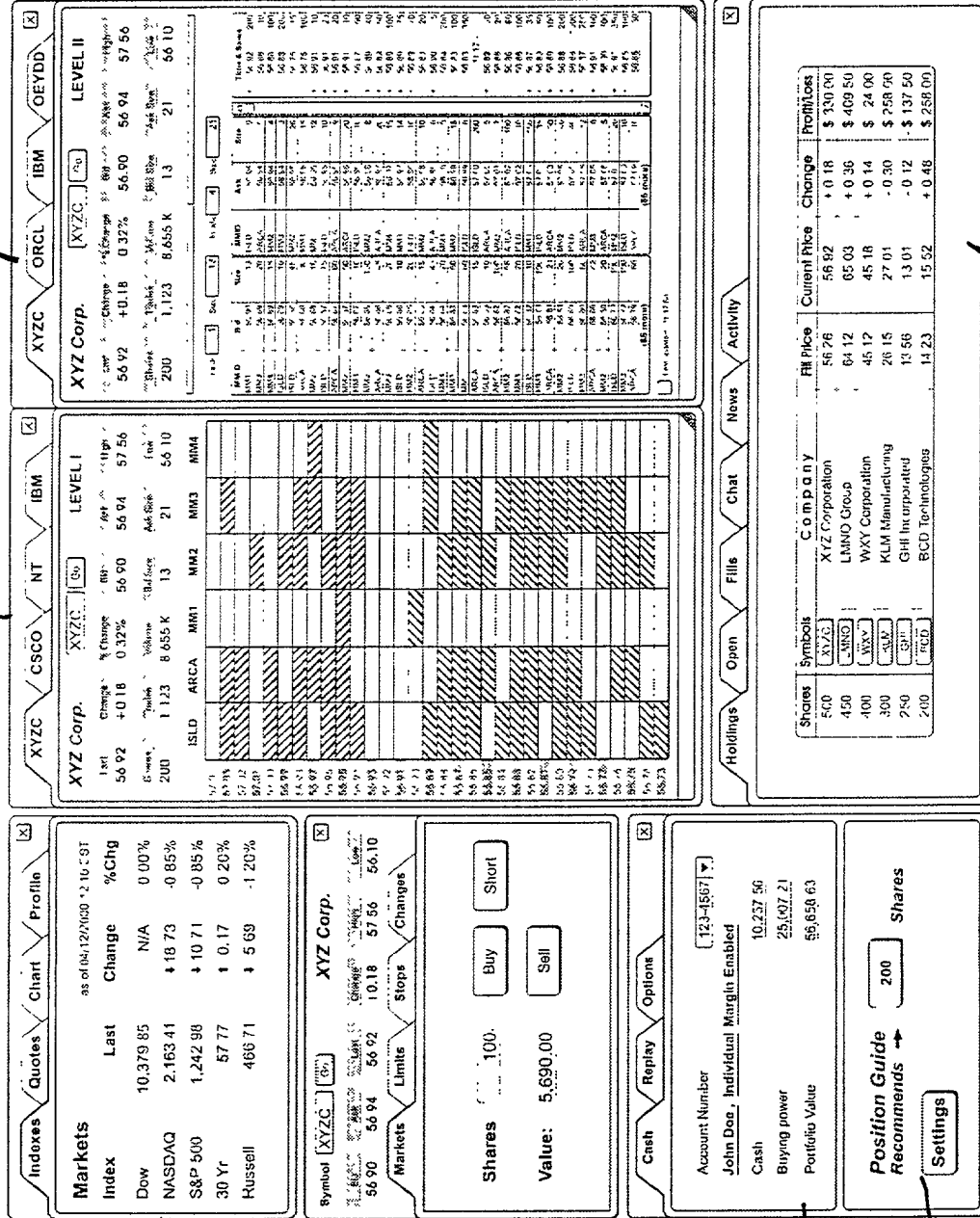


Fig. 12

124

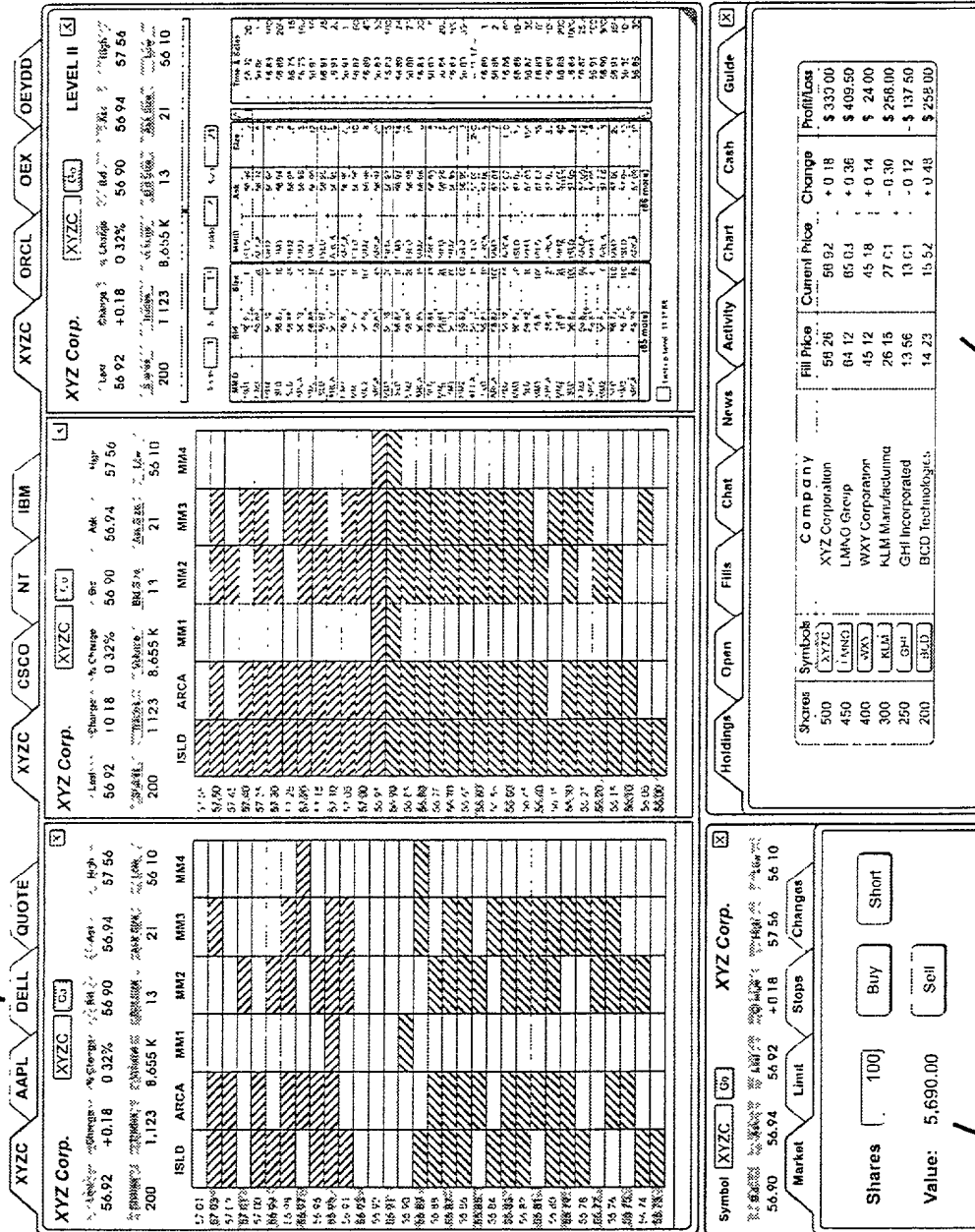


Fig. 13

132

Shares	Symbols	Company	Fill Price	Current Price	Share P/L	Profit/Loss
500	XYZC	XYZ Corporation	56.26	56.92	+ 0.66	\$ 330.00
450	LMNO	LMNO Group	64.12	65.03	+ 0.91	\$ 409.50
400	WXY	WXY Corporation	45.12	45.18	+ 0.06	\$ 24.00
300	KLM	KLM Manufacturing	26.15	27.01	+ 0.86	\$ 258.00
250	GHI	GHI Incorporated	13.56	13.01	- 0.55	\$ -137.50
200	BCD	BCD Technologies	14.23	15.52	+ 1.29	\$ 258.00

136

Fig. 14

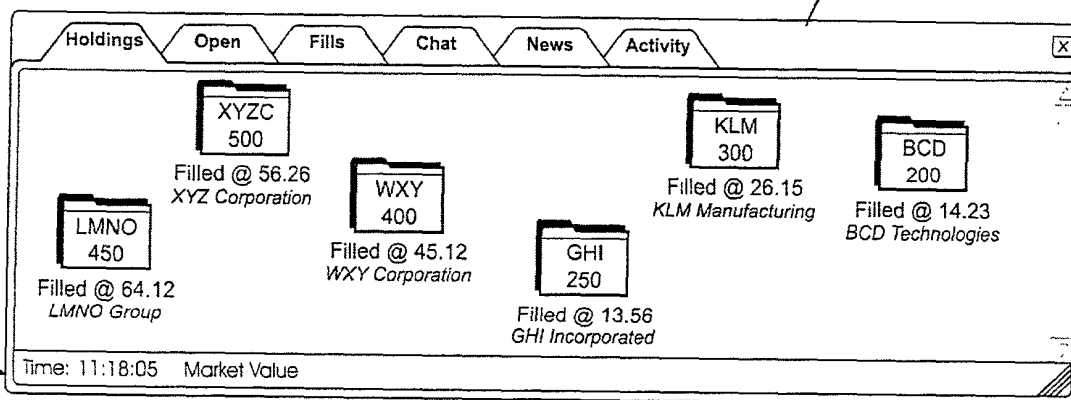


Fig. 15

Symbol XYZ Corp.

Bid	Ask	Last	Change	High	Low
56.90	56.94	56.92	+0.18	57.56	56.10

Market Limit Stops Changes

Market

Shares

Value: \$ 5,690

Fig. 16

Symbol XYZ Corp.

Bid	Ask	Last	Change	High	Low
56.90	56.94	56.92	+0.18	57.56	56.10

Market Limit Stops Changes

Market

Shares

Price

Value: \$ 5,690

Fig. 17

Symbol XYZ Corp.

Bid	Ask	Last	Change	High	Low
56.90	56.94	56.92	+0.18	57.56	56.10

Market Limit Stops Changes

Order

Stop Price

Limit Price

Fig. 18

Symbol XYZ Corp.

Bid	Ask	Last	Change	High	Low
56.90	56.94	56.92	+0.18	57.56	56.10

Market Limit Stops Changes

Market

Order Ref

New Shares

New Price

Fig. 19.1

Handwritten annotations on the screenshot:

- 176**: Arrow pointing to the **Open** tab.
- 132**: Arrow pointing to the **Activity** tab.
- 178**: Arrow pointing to the first row of the Holdings table.

Change	Type	Symbol	Quantity	Price	Good Till	Time Entered	Order Ref
CHG	BUY	XYZC	200	56.90	02/12/2001	11:15:23	D43612
CHG	SHORT	LMNO	100	65.02	02/12/2001	10:29:56	D42997
CHG	BUY	KLM	100	26.98	02/12/2001	02/12/2001	D42967
CHG	BUY	XYZC	100	56.98	02/12/2001	10:05:48	D42876
CHG	SELL	BCD	100	15.48	02/16/2001	09:56:21	D42780
CHG	BUY	WXY	100	45.23	02/12/2001	09:45:01	D42654

176

132

Holdings Open Fills Chat News Activity

XYZC 200
Buy @ 56.90
XYZ Corporation

KLM 100
Buy @ 26.98
KLM Manufacturing

BCD 100
Sell @ 15.48
BCD Technologies

LMNO 100
Short @ 65.02
LMNO Group

XYZC 100
Buy @ 56.98
XYZ Corporation

WXY 100
Buy @ 45.23
WXY Corporation

Time: 11:18:05

1082901 1622660

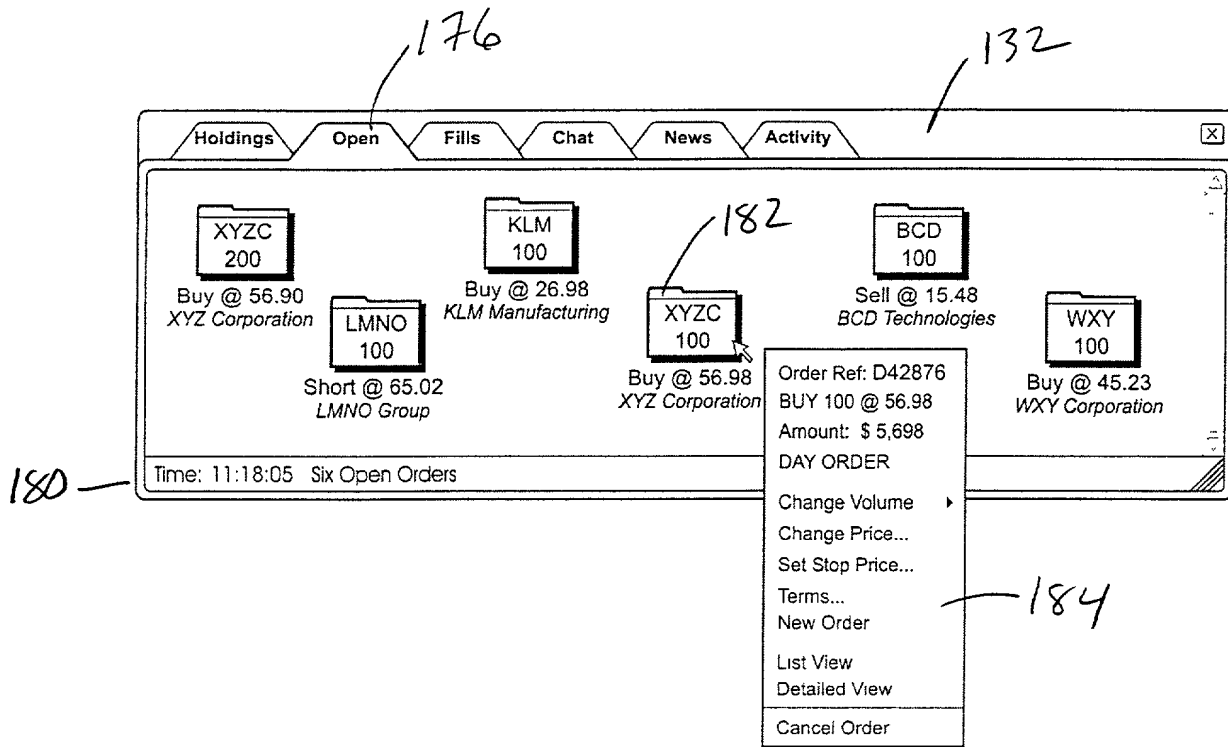


Fig. 22

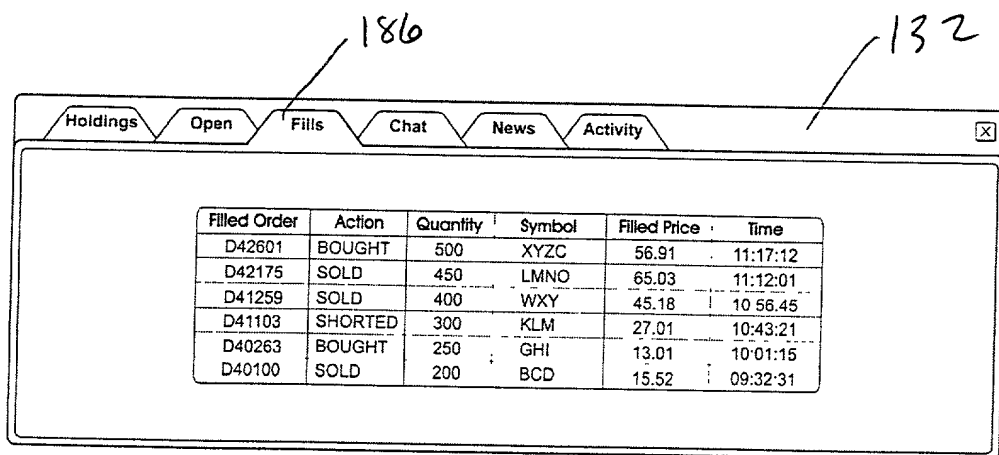


Fig. 23

90

188

130

Cash Replay Options

Option Symbol

Specification

Order Type

Contracts

Price

OEX April 620 Calls
S & P 100 Index

Submit 192

Fig. 24

256

Cash Replay Options

Symbol

Display Options

☒ Center Activity
☐ Show Bid/Ask
☐ Show Trades

From To

Date

Time 260

Complete Animation In Minutes

258

Fig. 39

264

Position Guide Settings

Symbol PG 200 134

☒ Invest % of Portfolio
☐ Invest % of Buying Power

AND NO MORE THAN

\$ In each Stock
\$ In each Option

Advanced Settings Round Quantity
UP

MAXIMUM POSITION IS 2,000 SHARES

Position Guide Recommends → 200 Shares 262

Fig. 40

300

Special Terms Settings

☐ No Special Terms
☐ All or None
☒ Minimum Quantity

☒ Good Till Fill, DAYS

☐ Other Terms

Fig. 43

09892891.062301

103250 1682660

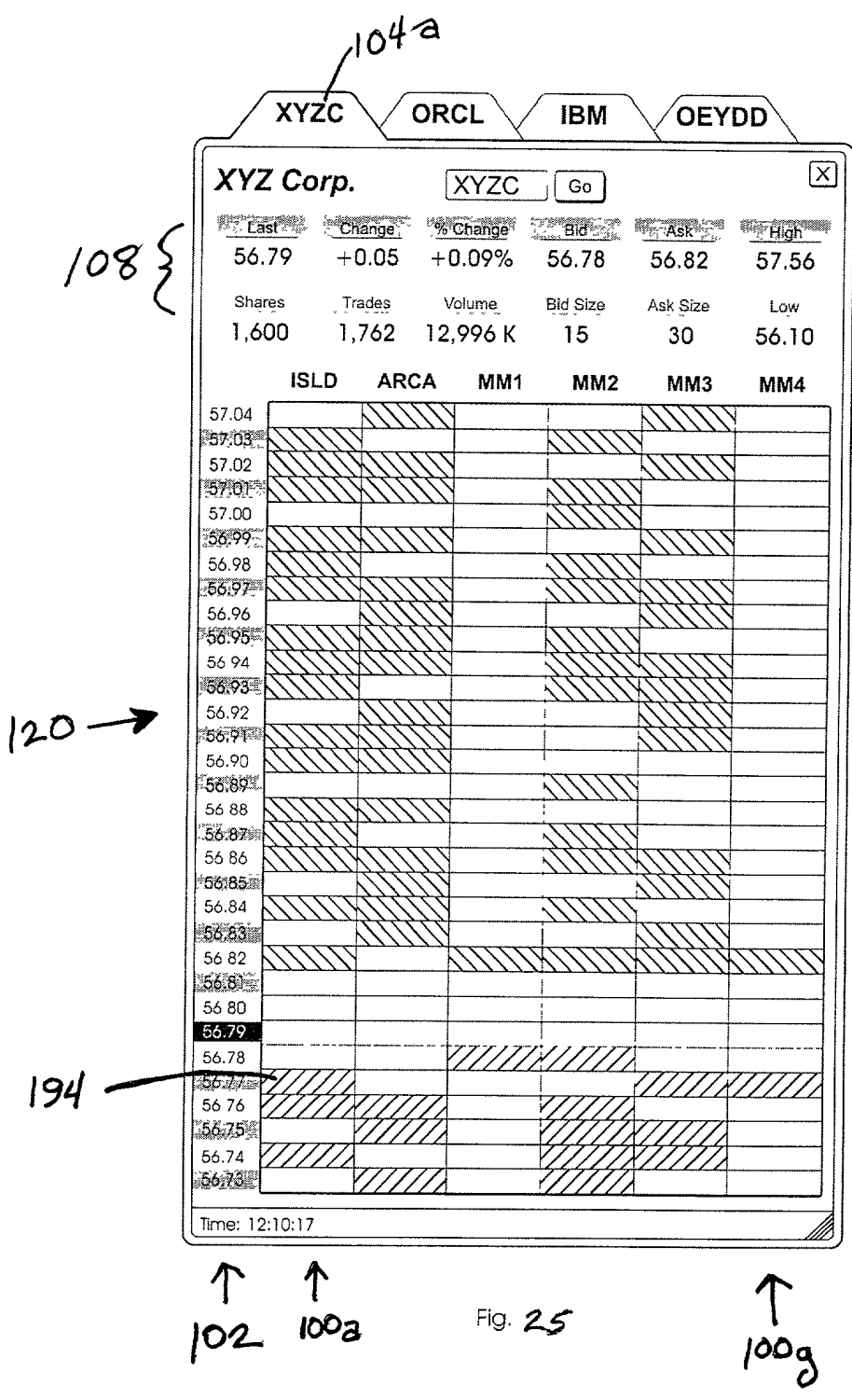


Fig. 25

XYZC

ORCL

IBM

OEYDD

XYZ Corp.

XYZC

Go

X

Last	Change	% Change	Bid	Ask	High
56.79	+0.05	+0.09%	56.78	56.82	57.56
Shares	Trades	Volume	Bid Size	Ask Size	Low
1,600	1,762	12,996 K	15	30	56.10

ISLD

ARCA

MM1

MM2

MM3

MM4

56.92					
56.91					
56.90					
56.89					
56.88					
56.87					
56.86					
56.85					
56.84					
56.83					
56.82					
56.81					
56.80					
56.79					
56.78					
56.77					
56.76					
56.75					
56.74					
56.73					
56.72					
56.71					
56.70					
56.69					
56.68					
56.67					
56.66					
56.65					
56.64					
56.63					
56.62					
56.61					

Time: 12:10:17

↑
102↑
100a

Fig. 26

↑
100g

OEYDD

ORCL

IBM

XYZC

OEX April 620 CALLS

OEYDD

Go

X

Last	Change	% Change	Bid	Ask	High
2.00	+0.15	8.1%	1.85	2.00	2.15
Contracts	Trades	Volume	Bid Size	Ask Size	Low
5	8	57	21	10	1.75

AGGRE. AMEX PCX CBOE PHLX ISE

2.55					
2.50					
2.45					
2.40					
2.35					
2.30					
2.25					
2.20					
2.15					
2.10					
2.05					
2.00					
1.95					
1.90					
1.85					
1.80					
1.75					
1.70					
1.65					
1.60					
1.55					
1.50					
1.45					
1.40					
1.35					
1.30					
1.25					
1.20					
1.15					
1.10					
1.05					
1.00					

← 196

↑ 102 ↑ 198 ↑ 100a ↑ 100b ↑ 100c ↑ 100d ↑ 100e
 Fig. 27

T082901682860

FIG. 28

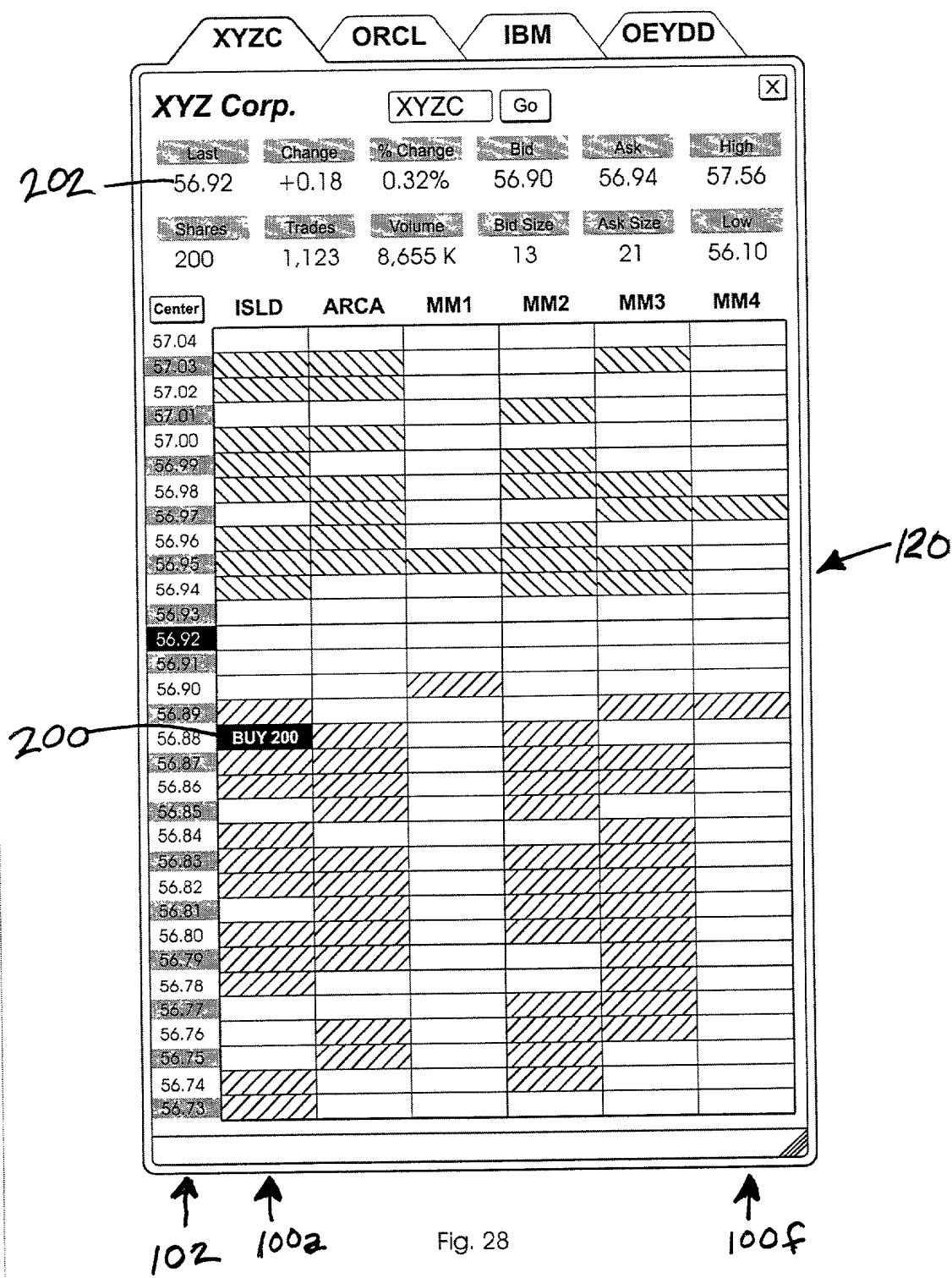


Fig. 28

XYZ Corp.

Last	Change	% Change	Bid	Ask	High
56.92	+0.18	0.32%	56.90	56.94	57.56

Shares	Trades	Volume	Bid Size	Ask Size	Low
200	1,123	8,655 K	13	21	56.10

Auto	ISLD	ARCA	MM1	MM2	MM3	MM4
57.04						
57.03						
57.02						
57.01						
57.00						
56.99						
56.98						
56.97						
56.96						
56.95						
56.94						
56.93						
56.92						
56.91						
56.90						
56.89						
56.88						
56.87						
56.86						
56.85						
56.84						
56.83		BUY 200				
56.82						
56.81						
56.80						
56.79						
56.78						
56.77						
56.76						
56.75						
56.74						
56.73						

102 1006 Fig. 29

XYZC

ORCL

IBM

OEYDD

XYZ Corp.

XYZC

Go

X

Last	Change	% Change	Bid	Ask	High
56.92	+0.18	0.32%	56.90	56.94	57.56
Shares	Trades	Volume	Bid Size	Ask Size	Low
200	1,123	8,655 K	13	21	56.10

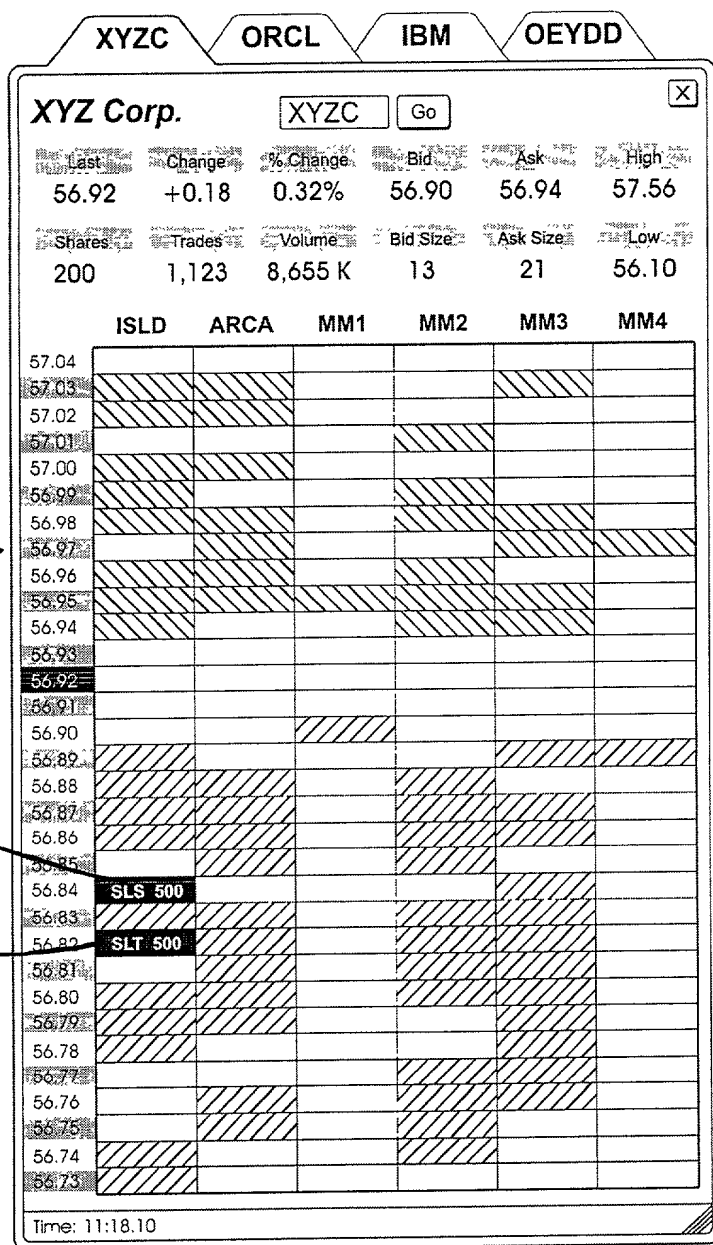
Auto	ISLD	ARCA	MM1	MM2	MM3	MM4
57.04						
57.03						
57.02						
57.01						
57.00						
56.99						
56.98						
56.97						
56.96						
56.95						
56.94						
56.93						
56.92						
56.91						
56.90						
56.89						
56.88						
56.87						
56.86						
56.85						
56.84						
56.83		BUY 200				
56.82						
56.81						
56.80						
56.79						
56.78						
56.77						
56.76						
56.75						
56.74						
56.73						

↑ ↑
102 100b Fig. 29

XYZC ORCL IBM OEYDD

Fig. 30

FIG. 31



120 →

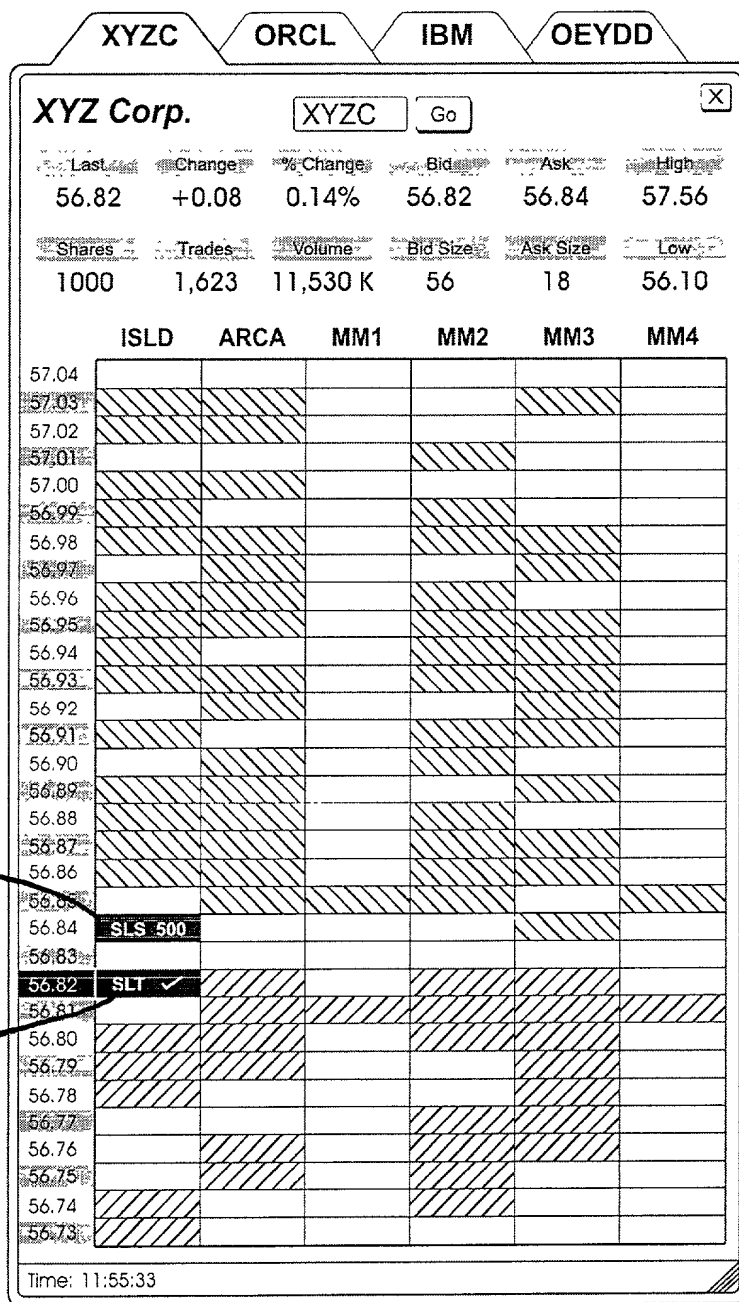
210

208

↑
102

Fig. 31

09892891.052801



120 →

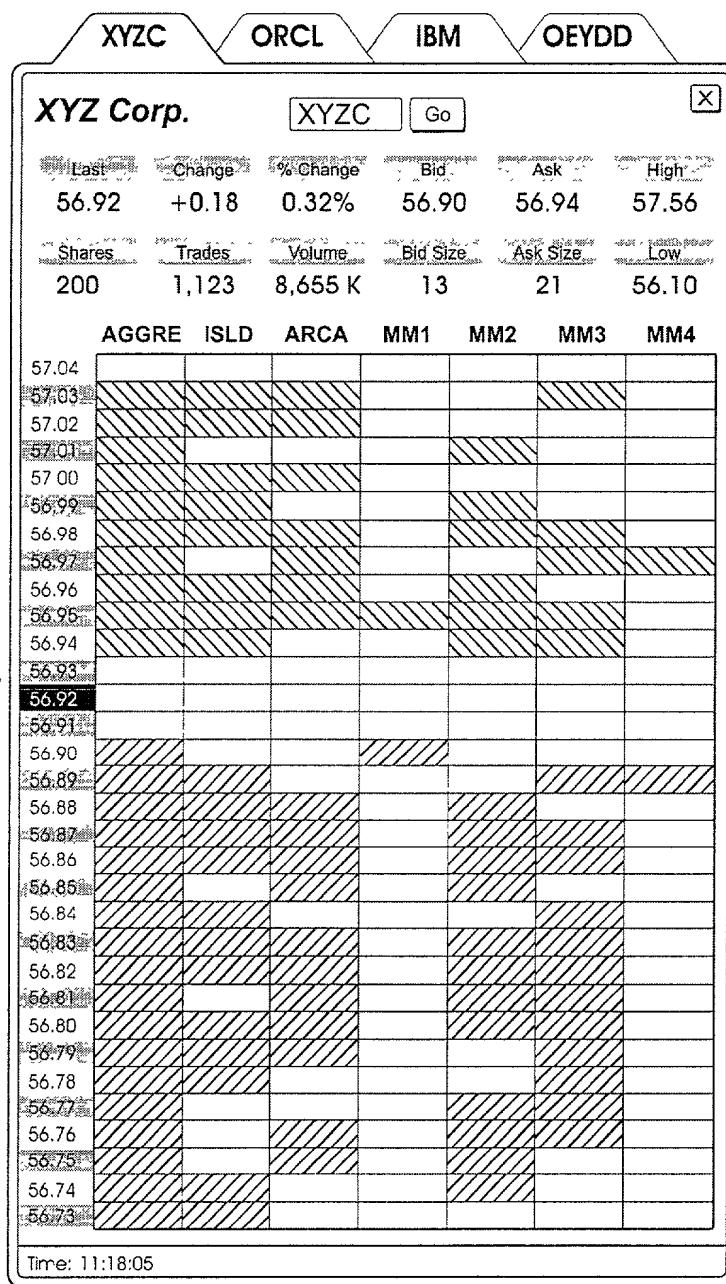
210

208

↑
102

Fig. 32

108290 1682860



212 →

↑
102

↑
214

↑
1002

Fig. 33

↑
100f

XYZC
ORCL
IBM
OEYDD
216

XYZ Corp.

XYZC

Go

VIEW

LOT SIZE ▾

X

Last	Change	% Change	Bid	Ask	High
56.92	+0.18	0.32%	56.90	56.94	57.56
Shares	Trades	Volume	Bid Size	Ask Size	Low
200	1,123	8,655 K	13	21	56.10

AGGRE
ISLD
ARCA
MM1
MM2
MM3
MM4

57.04						
57.03	215	35	30		150	
57.02	110	10	100			
57.01	7			7		
57.00	205	200	5			
56.99	23	8		15		
56.98	33	10	8	10	5	
56.97	49		20		14	15
56.96	38	10	20	8		
56.95	72	10	9	12	26	15
56.94	21	9		7	5	
56.93						
56.92						
56.91						
56.90	13			13		
56.89	45	10			20	15
56.88	91	45	30	16		
56.87	201	75	60	50	16	
56.86	175	10	45	100	20	
56.85	35		15	20		
56.84	63	43			20	
56.83	165	10	15	60	80	
56.82	185	10	100	55	20	
56.81	141		21	20	100	
56.80	222	100	42	20	60	
56.79	265	100	65		100	
56.78	35	20			15	
56.77	112			100	12	
56.76	179		55	24	100	
56.75	32		20	12		
56.74	105	45		60		
56.73	70	70				

Time: 11:18:05

0989284 05201

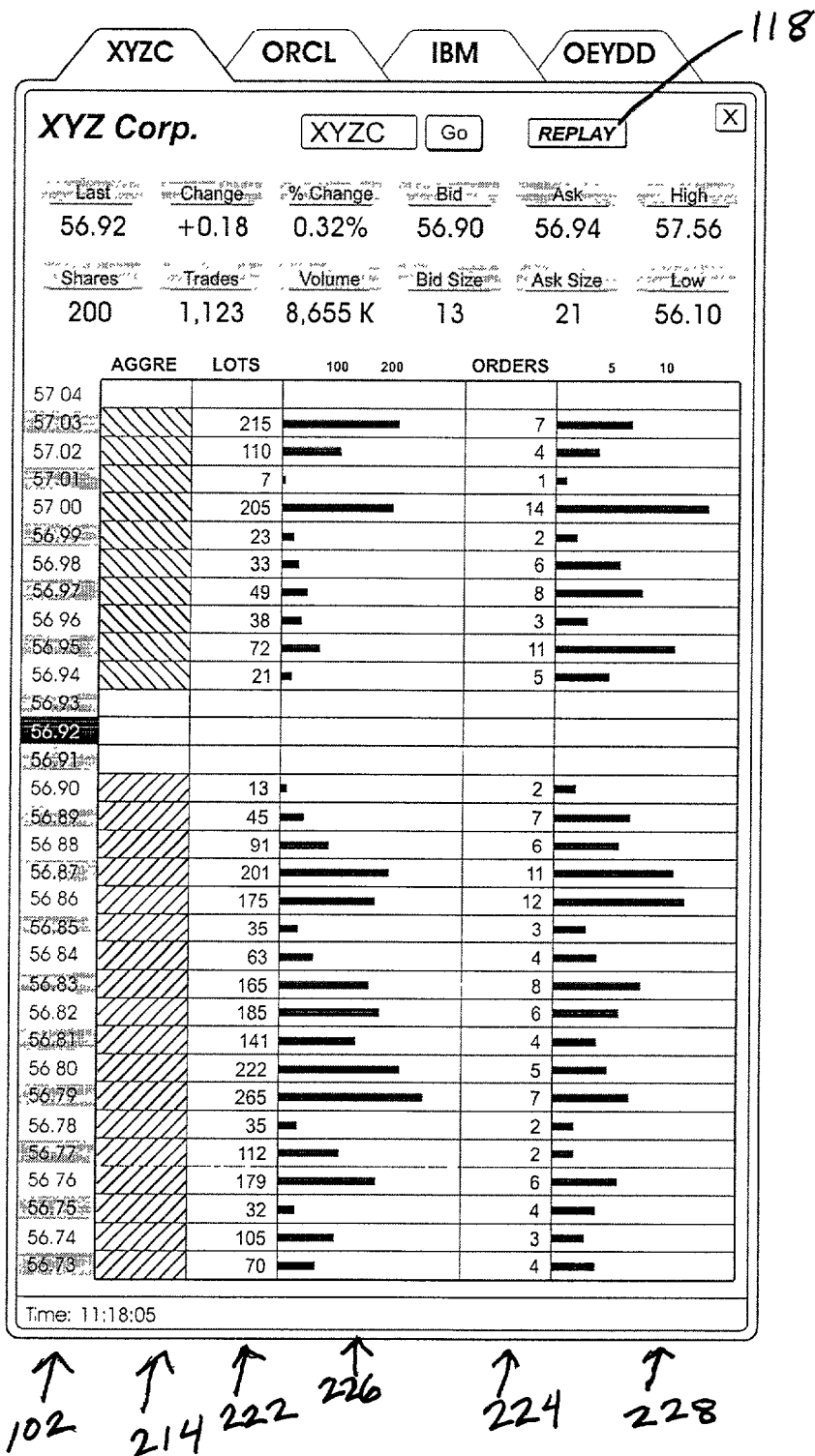


FIG.35

09892891.062801

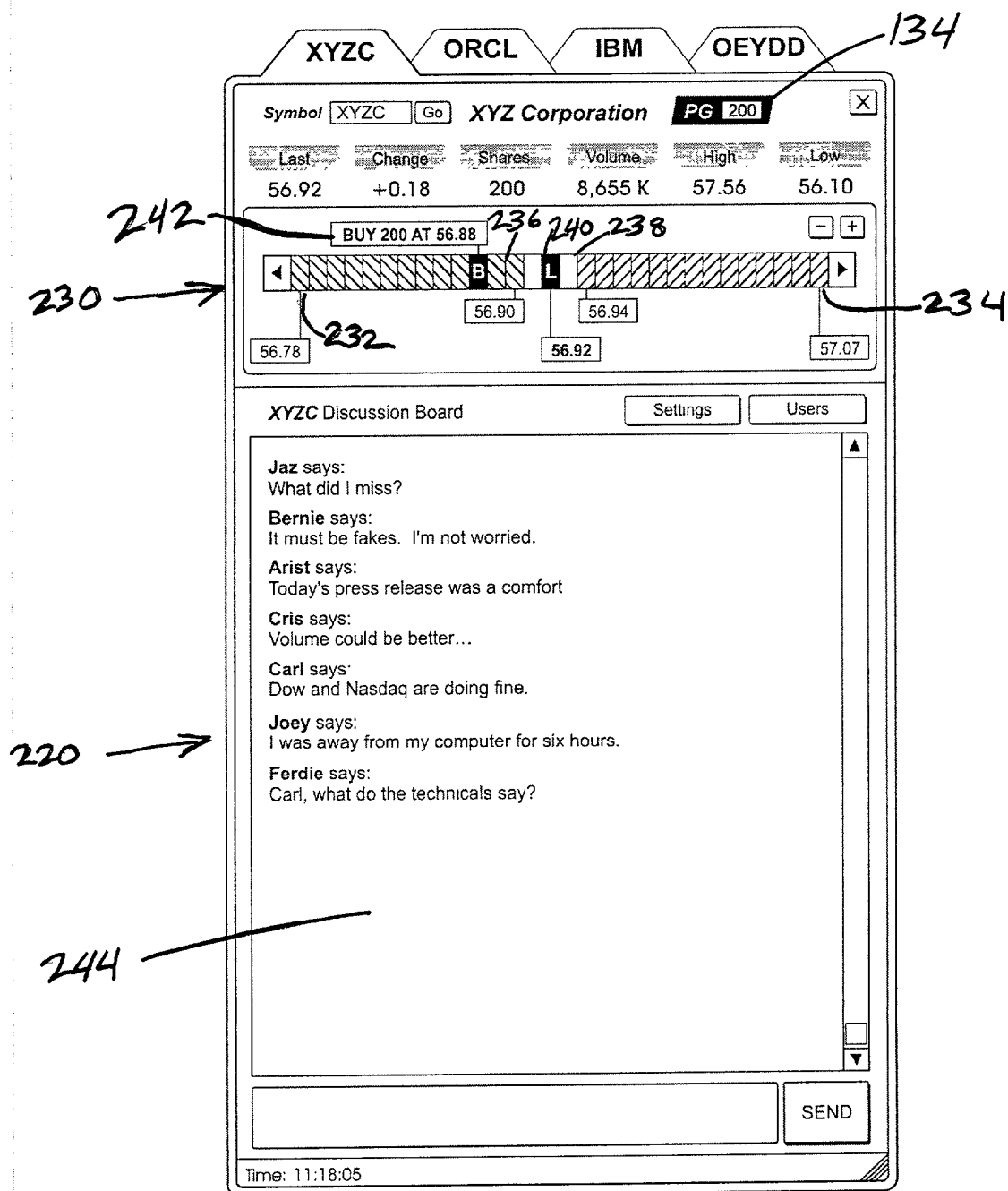


Fig. 36

FIG. 37

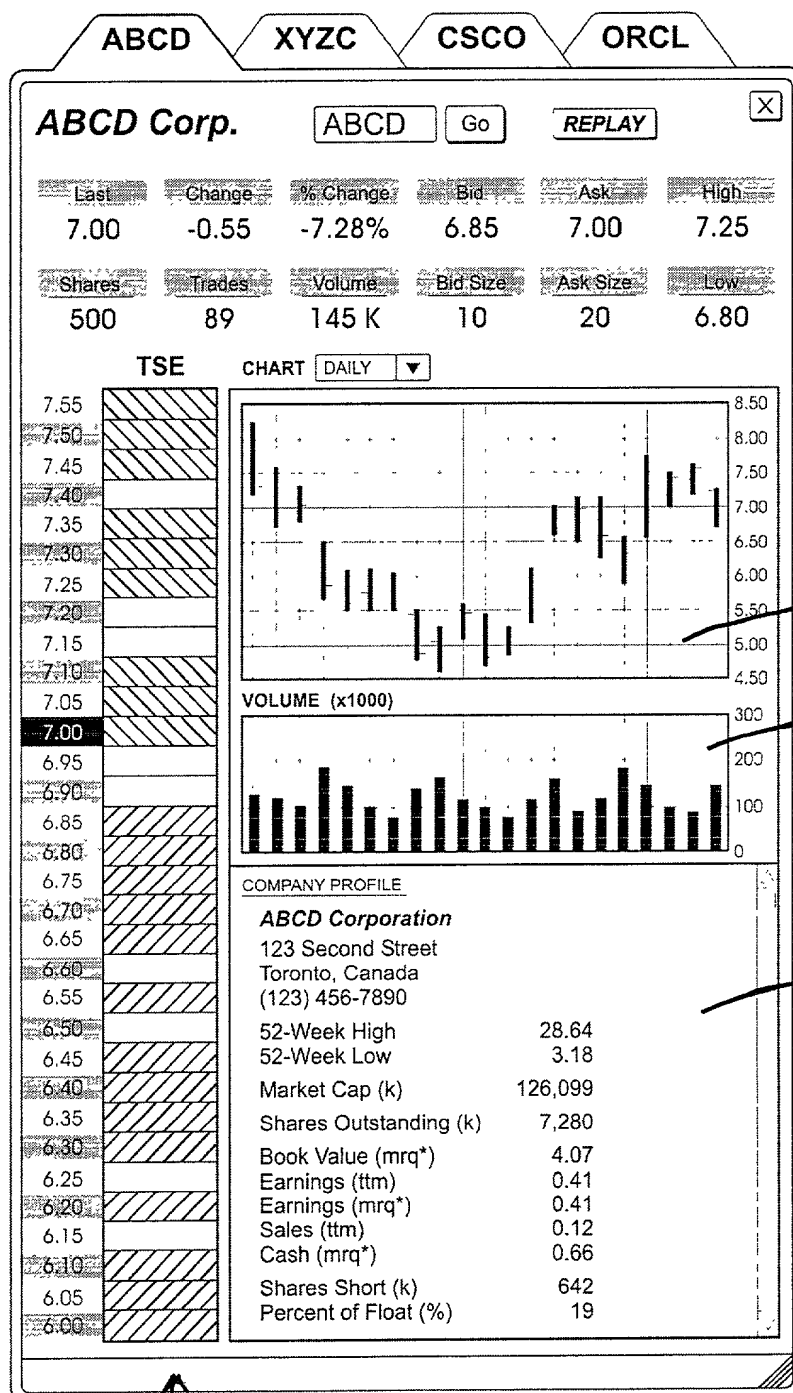


Fig. 37

00892891 062801

120 →

254

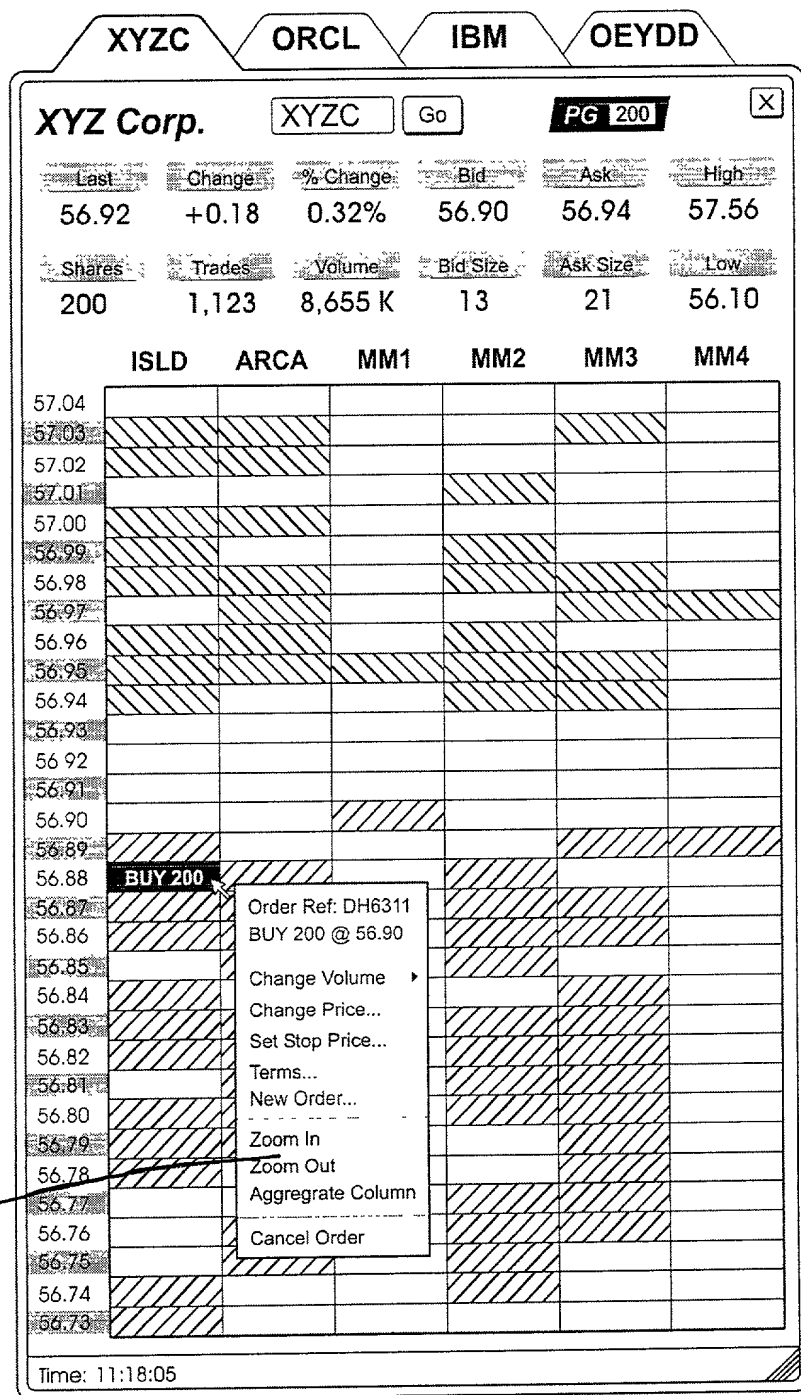


Fig. 38

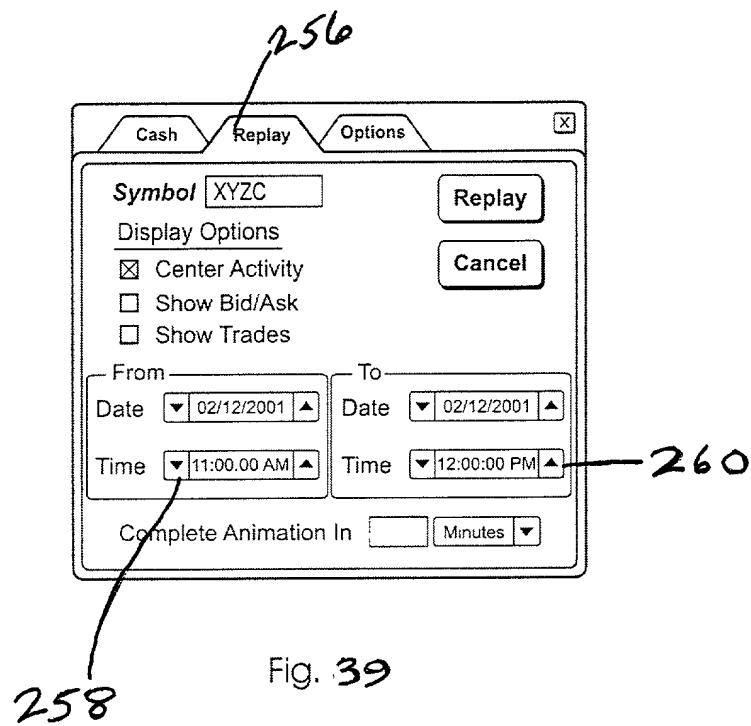


Fig. 39

Position Guide Settings

Symbol

☒ Invest % of Portfolio
☐ Invest % of Buying Power

AND NO MORE THAN

\$ In each Stock
\$ In each Option

Advanced Settings Round Quantity
UP

MAXIMUM POSITION IS 2,000 SHARES

Position Guide Recommends 200 Shares

134

264

262

Fig. 40

09892891 062801

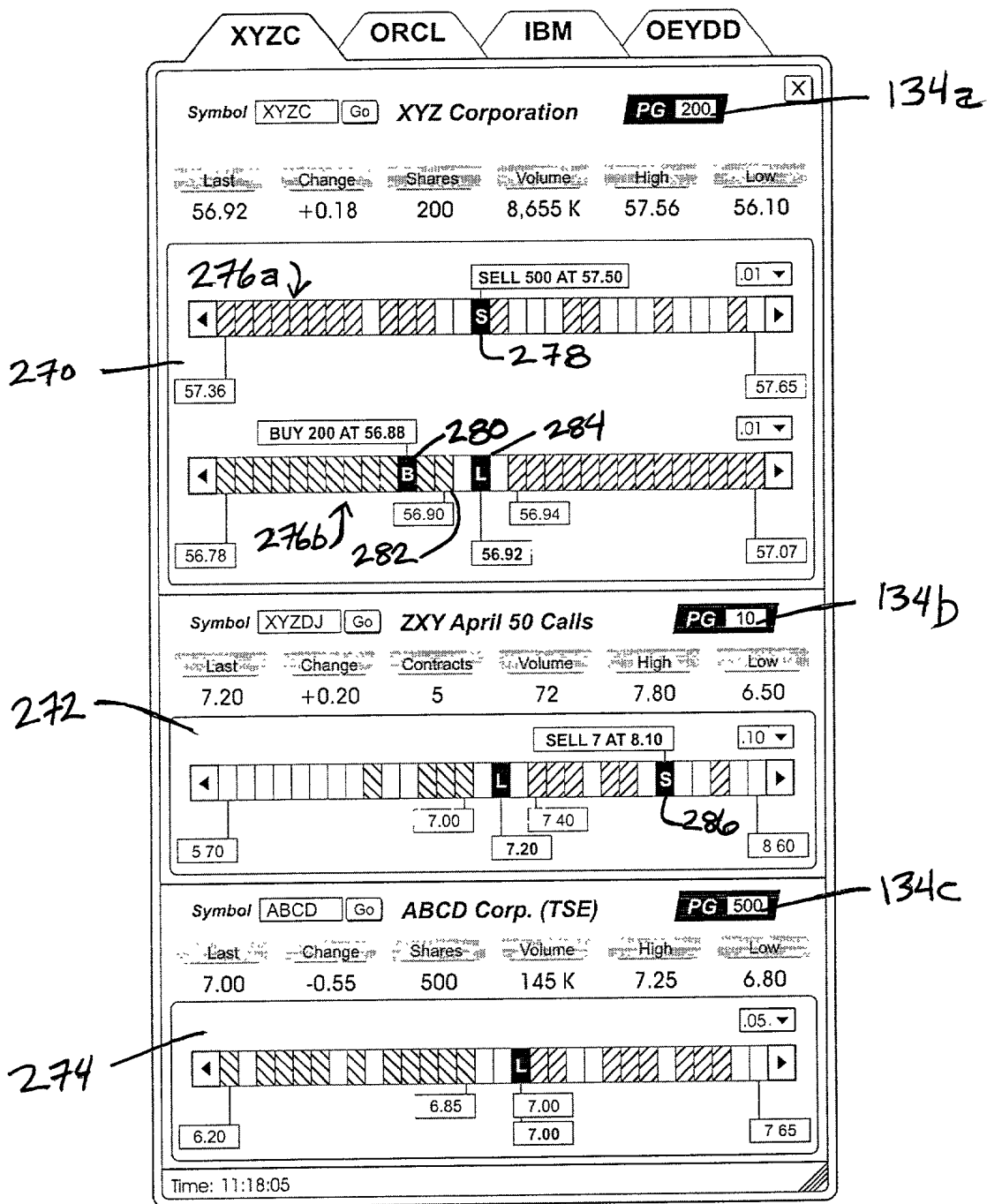


Fig. 41

XYZC

ORCL

IBM

OEYDD

XYZ Corp.

XYZC

Go

LEVEL II

X

Last	Change	% Change	Bid	Ask	High
56.92	+0.18	0.32%	56.90	56.94	57.56
Shares	Trades	Volume	Bid Size	Ask Size	Low
200	1,123	8,655 K	13	21	56.10

Inside 1 Size 13 Inside 4 Size 21

MMID	Bid	Size	MMID	Ask	Size
MM1	56.90	13	ISLD	56.94	9
MM3	56.89	20	ARCA	56.94	5
MM4	56.89	15	MM2	56.94	4
ISLD	56.89	10	MM3	56.94	3
ISLD	56.88	45	MM2	56.95	26
ARCA	56.88	30	MM3	56.95	15
MM2	56.88	16	MM1	56.95	12
ISLD	56.87	75	ISLD	56.95	10
ARCA	56.87	60	ARCA	56.95	9
MM2	56.87	50	ARCA	56.96	20
MM3	56.87	16	ISLD	56.96	10
MM2	56.86	100	MM2	56.96	8
ARCA	56.86	45	ARCA	56.97	20
MM3	56.86	20	MM4	56.97	15
ISLD	56.86	10	MM3	56.97	14
MM2	56.85	20	ISLD	56.98	10
ARCA	56.85	15	MM2	56.98	10
ISLD	56.84	43	ARCA	56.98	8
MM3	56.84	20	MM3	56.98	5
MM3	56.83	80	MM2	56.99	15
MM2	56.83	60	ISLD	56.99	8
ARCA	56.83	15	ISLD	57.00	200
ISLD	56.83	10	ARCA	57.00	5
ARCA	56.82	100	MM2	57.01	7
MM2	56.82	55	ARCA	57.02	100
MM3	56.82	20	ISLD	57.02	10
ISLD	56.82	10	MM3	57.03	150
MM3	56.81	100	ISLD	57.03	35
ARCA	56.81	21	ARCA	57.03	30
MM2	56.81	20	MM2	57.05	40
ISLD	56.80	100	ISLD	57.05	40
MM3	56.80	60	ARCA	57.05	12
ARCA	56.80	42	MM3	57.05	8
MM2	56.80	20	ARCA	57.06	5
ISLD	56.79	100	MM2	57.09	20
MM3	56.79	100	ISLD	57.09	10
ARCA	56.79	65	ARCA	57.09	10
(85 more)			(86 more)		

Time & Sales		
+	56.92	200
-	56.88	10
-	56.88	100
-	56.88	200
-	56.75	15
-	56.75	100
+	56.91	10
+	56.91	25
+	56.91	20
+	56.91	10
-	56.87	50
+	56.89	40
+	56.89	50
+	56.89	100
+	56.89	75
+	56.89	70
-	56.83	20
+	56.90	5
-	56.84	200
-	56.83	100
-	56.83	350
- 11:17 -		
+	56.89	30
-	56.86	20
-	56.86	60
-	56.86	100
+	56.87	35
+	56.89	50
+	56.89	100
+	56.88	200
+	56.88	1000
-	56.87	250
+	56.91	100
-	56.90	300
+	56.91	350
-	56.85	100
-	56.85	30

Last updated: 11 17.58

Fig. 42

Special Terms Settings [min] [max] [x]

☐ No Special Terms

☐ All or None

☒ Minimum Quantity

☒ Good Till Fill, DAYS

☐ Other Terms

300

Fig. 43

09892891.062801

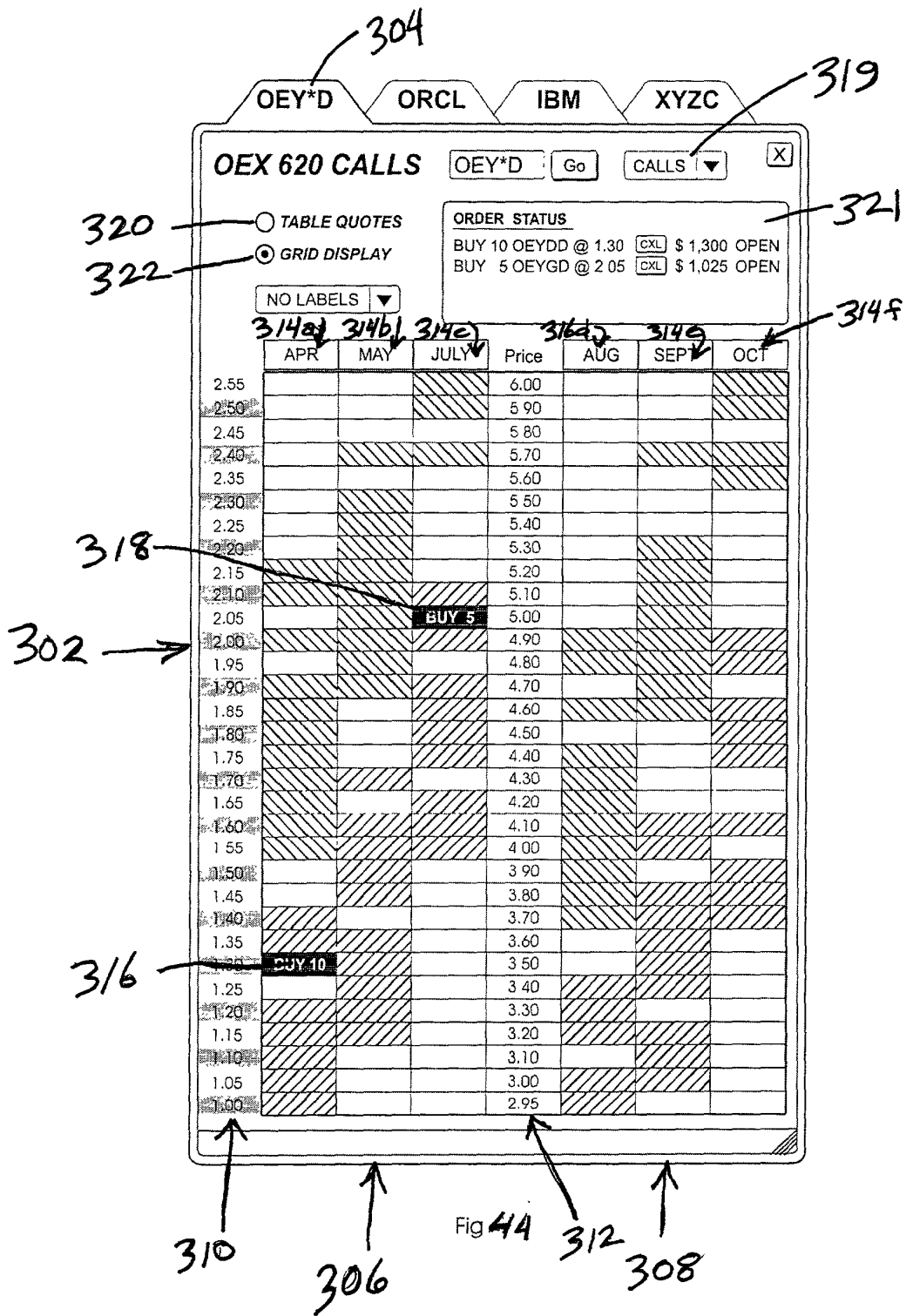
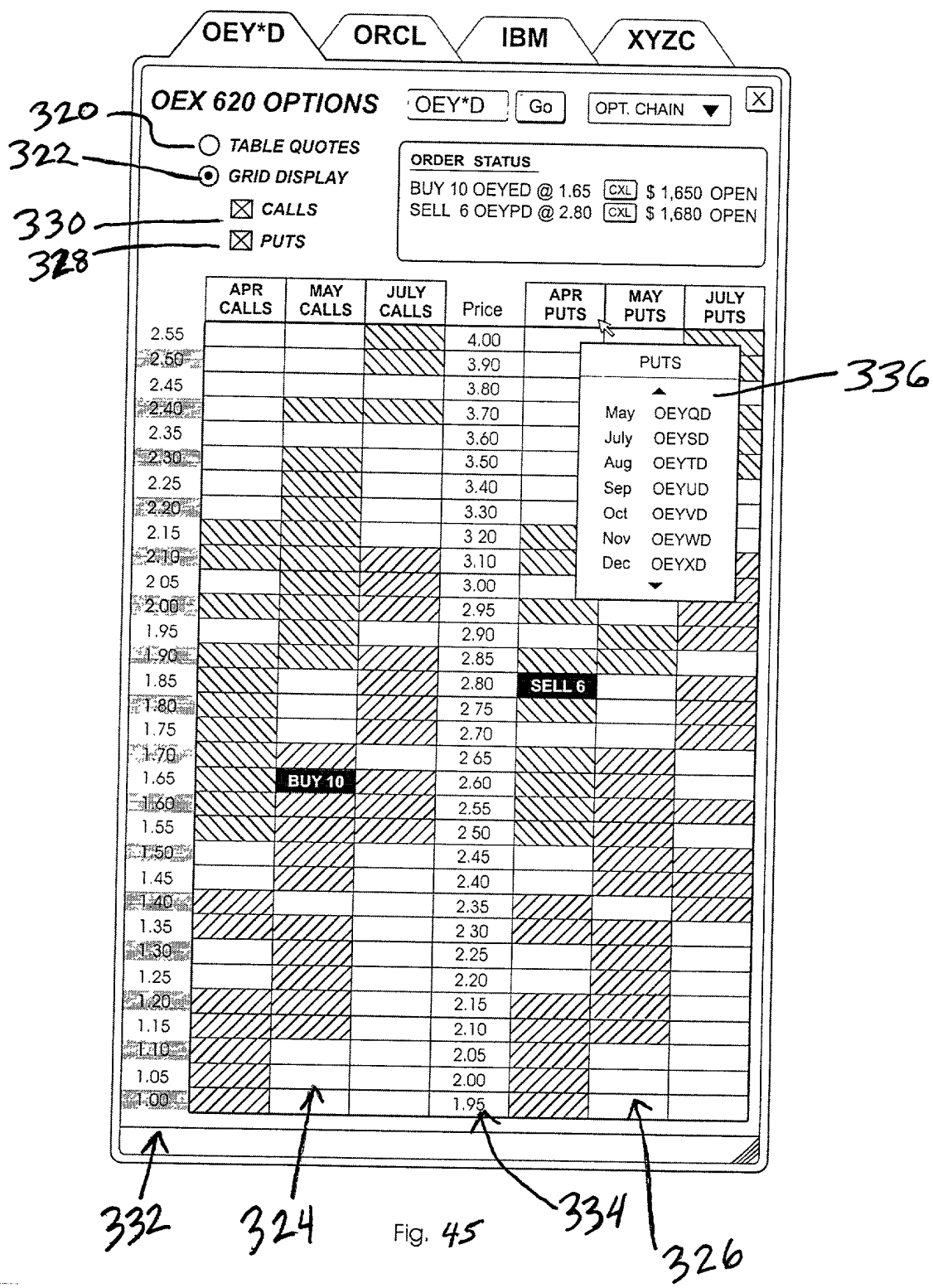
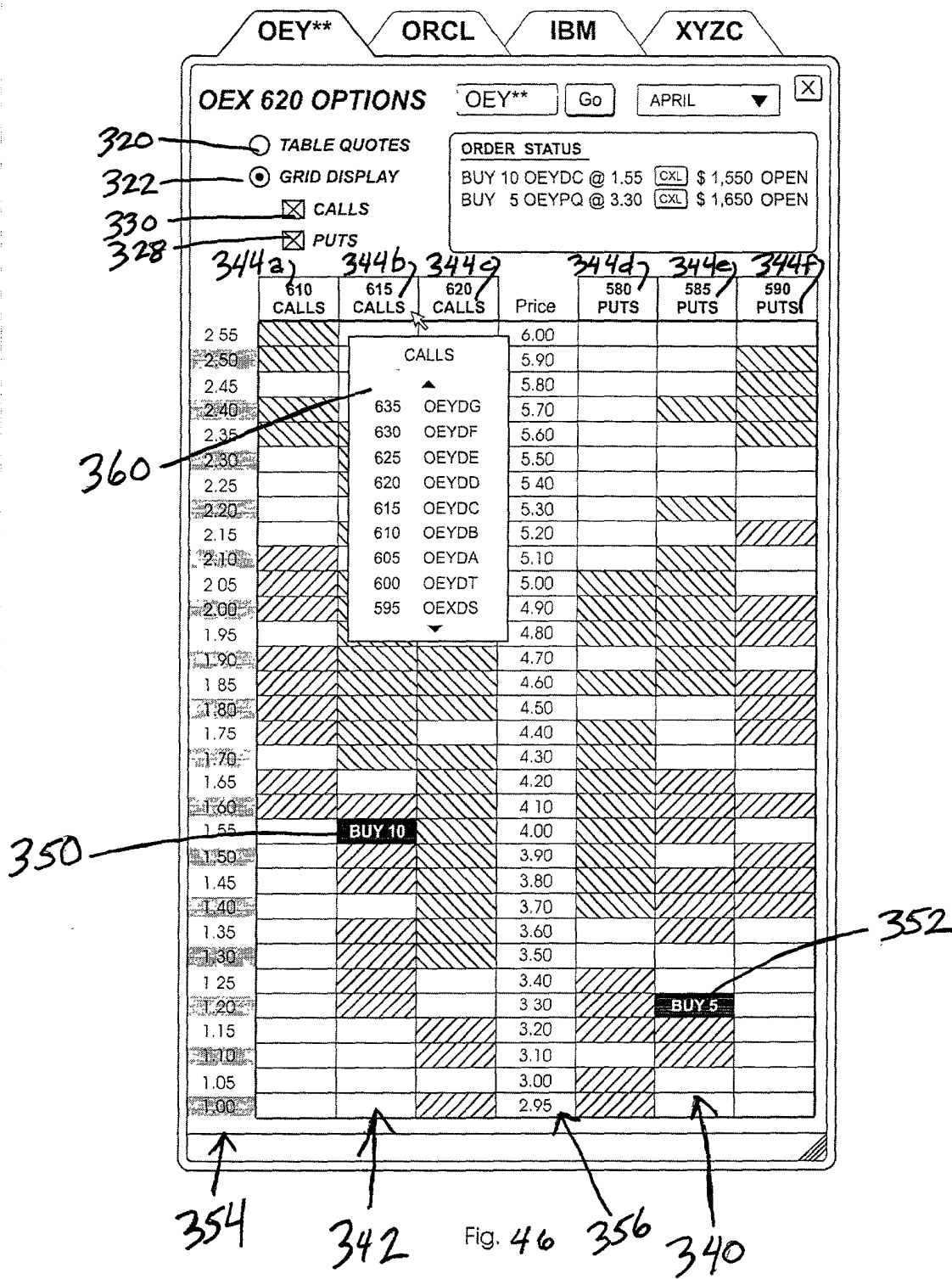


FIG. 45



09892891.062801



XYZC

ORCL

IBM

OEYDD

XYZ Corp.

XYZC

Go

X

Last

56.92

Change

+0.18

% Change

0.32%

Bid

56.90

Ask

56.94

High

57.56

Shares

200

Trades

1,123

Volume

8,655 K

Bid Size

13

Ask Size

21

Low

56.10

AGGRE

All Markets

NASDAQ Level II

Display Chart

57.04

57.03

57.02

57.01

57.00

56.99

56.98

56.97

56.96

56.95

56.94

56.93

56.92

56.91

56.90

56.89

56.88

56.87

56.86

56.85

56.84

56.83

56.82

56.81

56.80

56.79

56.78

56.77

56.76

56.75

56.74

56.73

Inside

1

Size

13

Inside

4

Size

21

MMID

Bid

Size

MMID

Ask

Size

MM1

56.90

13

ISLD

56.94

9

MM3

56.89

20

ARCA

56.94

5

MM4

56.89

15

MM2

56.94

4

ISLD

56.89

10

MM3

56.94

3

ISLD

56.88

45

MM2

56.95

26

ARCA

56.88

30

MM3

56.95

15

MM2

56.88

16

MM1

56.95

12

ISLD

STAT.
ORCL
IBM
OEYDD

Consolidated Order Status

CANCEL ALL

X

Index	Last	Change	%Chg
Dow	10,379.85	N/A	0.00%
NASDAQ	2,163.41	+ 18.73	-0.85%
S&P 500	1,242.98	+ 10.71	-0.85%
30 Yr	57.77	+ 0.17	0.20%
Russell	466.71	+ 5.69	-1.20%
MSFT	72.05	+ 1.25	-1.71%

.70

.65

.60

.55

.50

.45

.40

[CXL] [MKT]	MSFT 10	DELL 7				
[CXL] [MKT]	CSCO 20	BRCD 5	CIEN 5			
[CXL] [MKT]	TXN 18	MU 1				
[CXL] [MKT]	AOL 1	SBC 1				
[CXL] [MKT]	JDSU 48	ITWO 1	MRK 10	JNPR 10		
[CXL] [MKT]	SUNW 2	WCOM 1				
[CXL] [MKT]	LU 1					

.35

.30

.25

.20

.15

.10

.05

ASK

BID

-.05

[CXL] [MKT]	INTC 6	GLW 2				
[CXL] [MKT]	NT 20	ERIC 15				
[CXL] [MKT]	NOK 1	ARBA 1	PMCS 6	C 8	AMCC 1	
[CXL] [MKT]	GE 1	AMAT 8		IBM 1		
[CXL] [MKT]	PFE 22	EBAY 6				
[CXL] [MKT]	MOT 8	AMD 4				
[CXL] [MKT]	CPQ 80		SEBL 2			

-.40

-.45

-.50

[CXL] [MKT]	EMC 1	PALM 9				
-------------	-------	--------	--	--	--	--

-.55

-.60

[CXL] [MKT]	T 6					
-------------	-----	--	--	--	--	--

-.65

-.70

[CXL] [MKT]	ORCL 1					
-------------	--------	--	--	--	--	--

-.75

-.80

STAT.

ORCL

IBM

OEYDD

Consolidated Order Status

Down 10,379.85 N/A 0.00%
 NASDAQ 2,163.41 \$ 18.73 -0.85%

MICROSOFT 72.05 \$ 1.25 -1.71%
 BID 72.00 ASK 72.10 Trades 4.623
 HI 72.85 LOW 71.60 Vol (K) 14,855

MSFT

Go

PG 200

CANCEL ALL

CANCEL BUYS

CANCEL SELLS

ALL BUYS AT MKT

ALL SELLS AT MKT

05.▼

.70

.65

.60

.55

.50

.45

.40

.35

.30

.25

.20

.15

.10

.05

ASK

BID

-.05

-.10

-.15

-.20

-.25

-.30

-.35

-.40

-.45

-.50

-.55

-.60

-.65

-.70

-.75

-.80

MSFT 10

CSCO 20

CIEN 5

TXN 18

MU 5

DELL 7

AOL 1

SBC 1

BRCD 5

JDSU 48

ITWO 1

MRK 10

JNPR 10

SUNW 2

WCOM 1

IW 1

INTC 6

GLW 2

INT 20

ERIC 15

NOK 1

ARBA 1

PMCS 6

C 8

AMCC 1

GE 1

AMAT 8

IBM 1

PFE 22

EBAY 6

MOT 8

AMD 4

CPQ 80

SEBL 2

EMC 1

PALM 9

T 6

ORCL 1

400

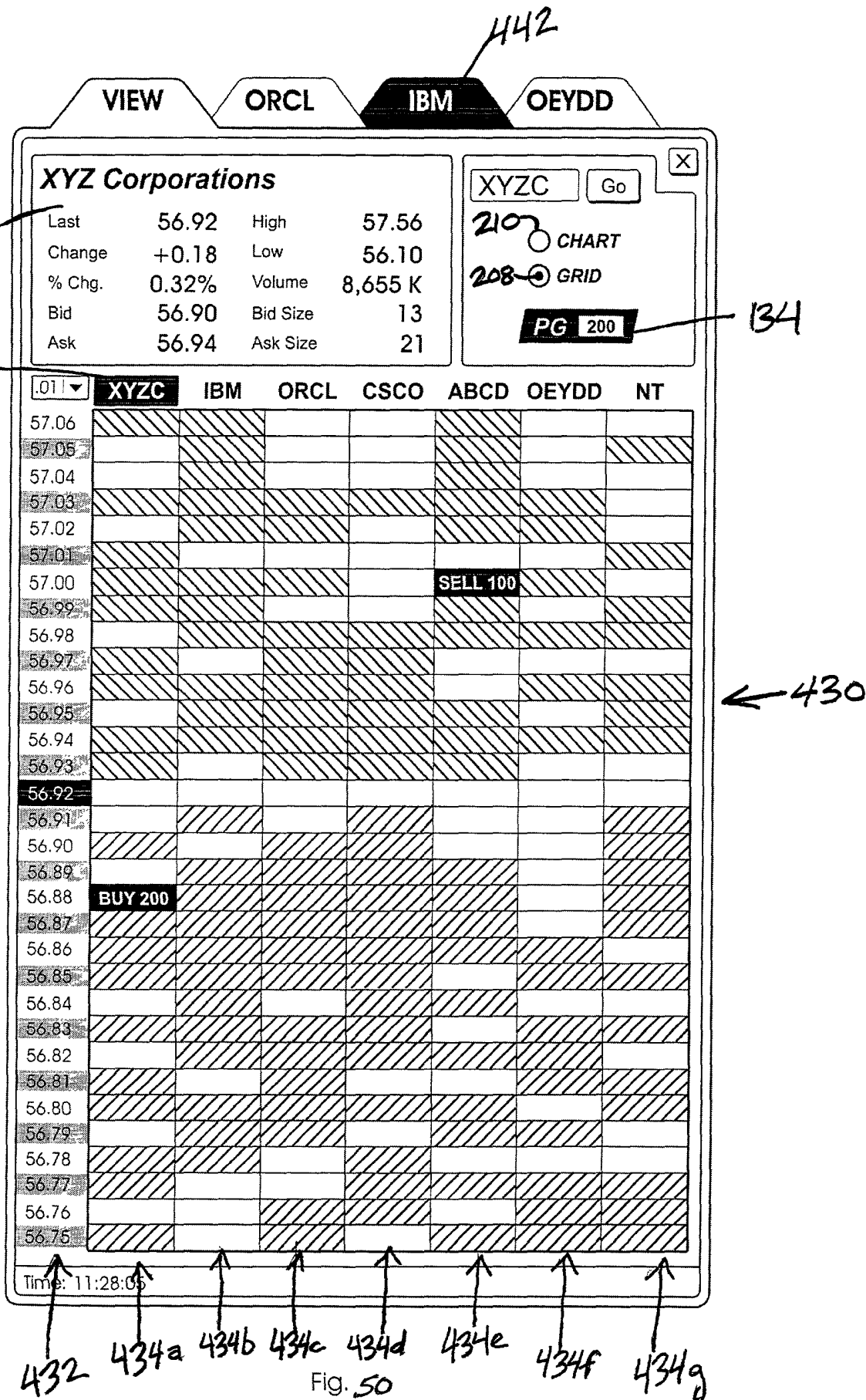
402

404

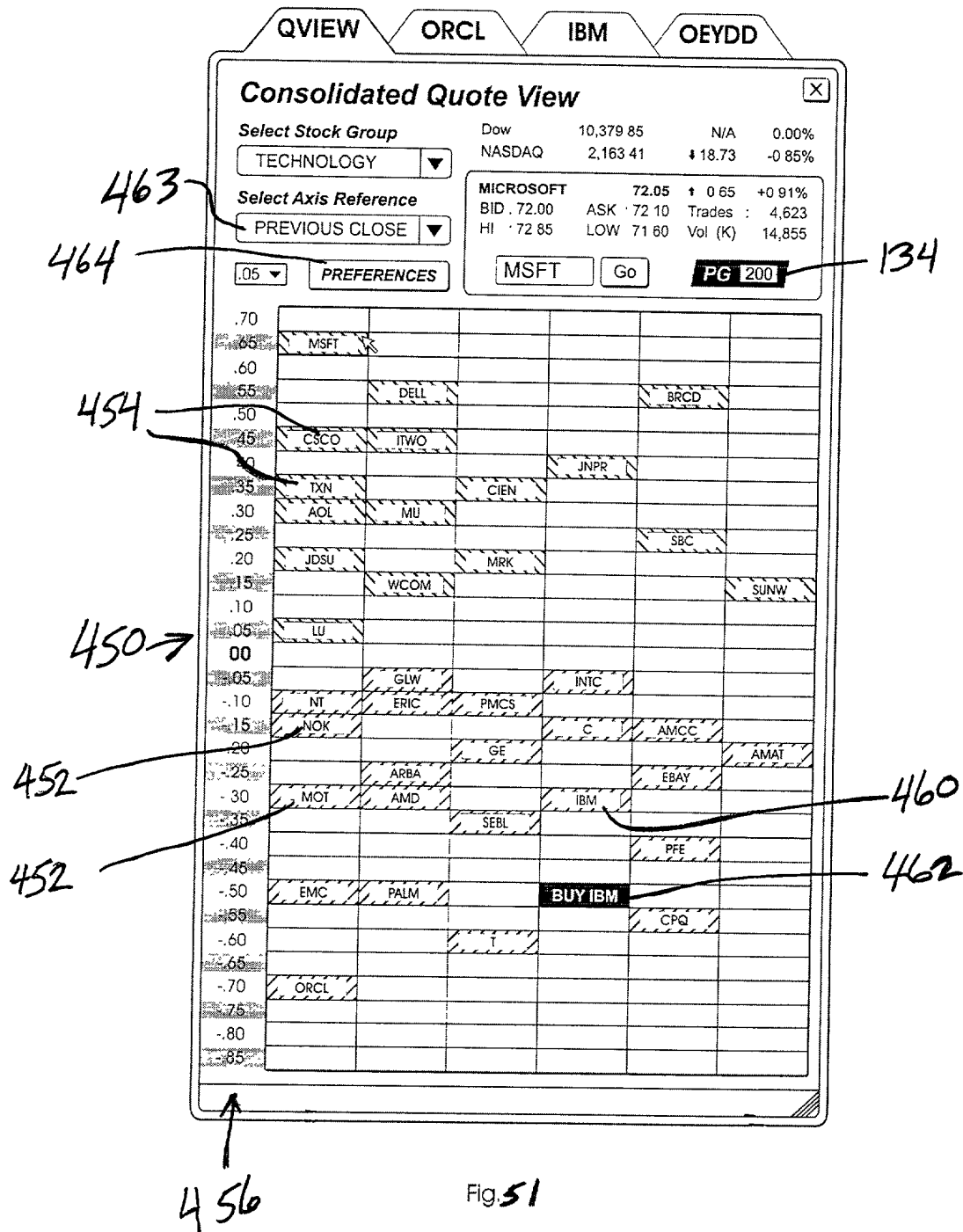
406

408

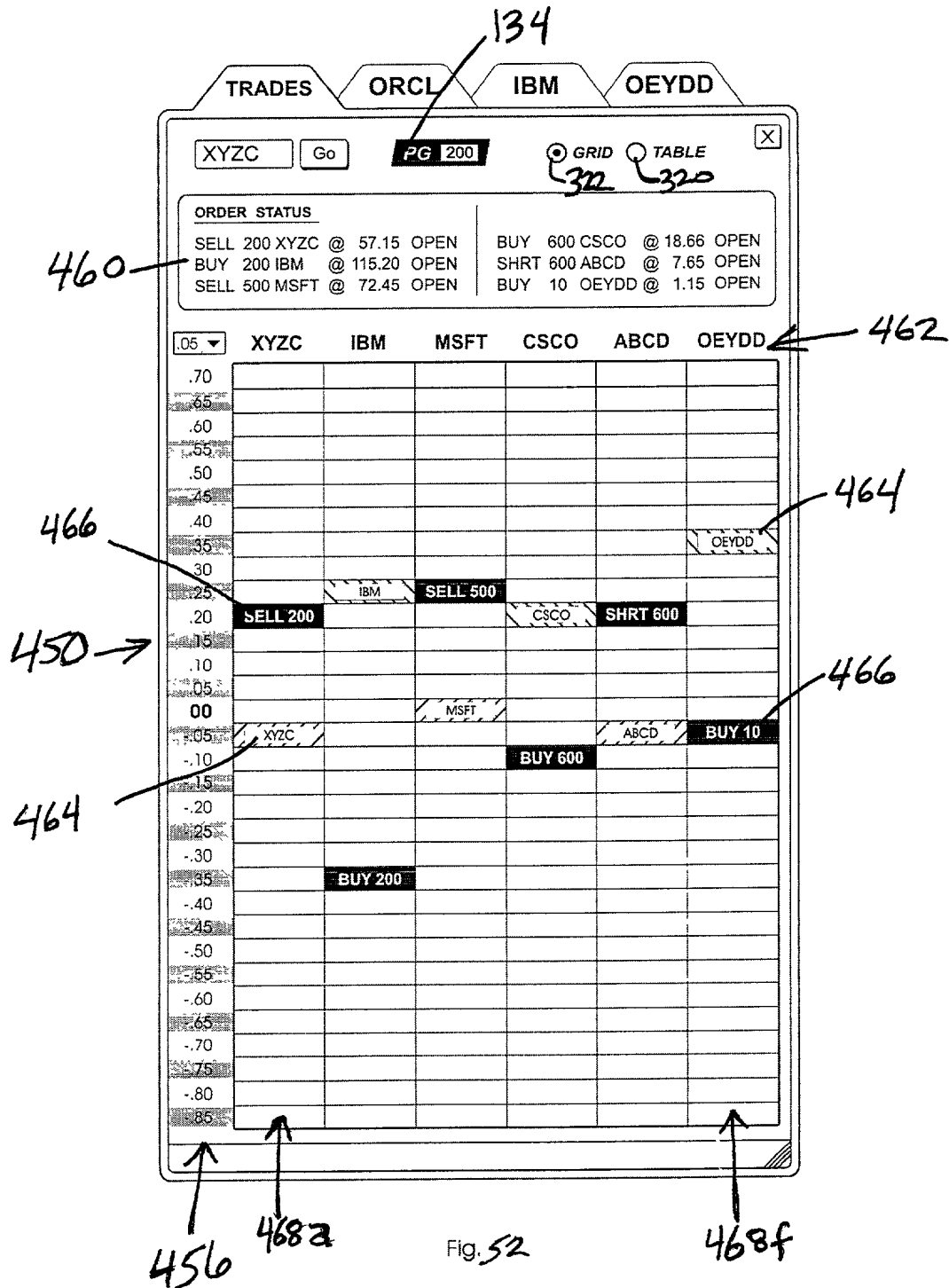
134



TOP SECRET



108290 1626860



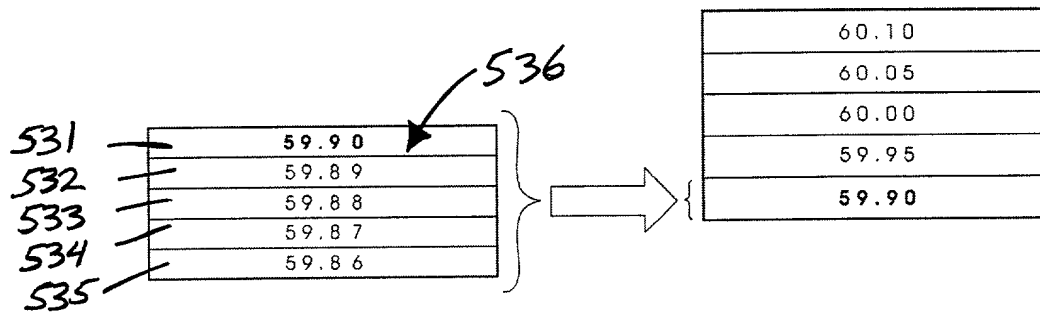


Fig. 53 a

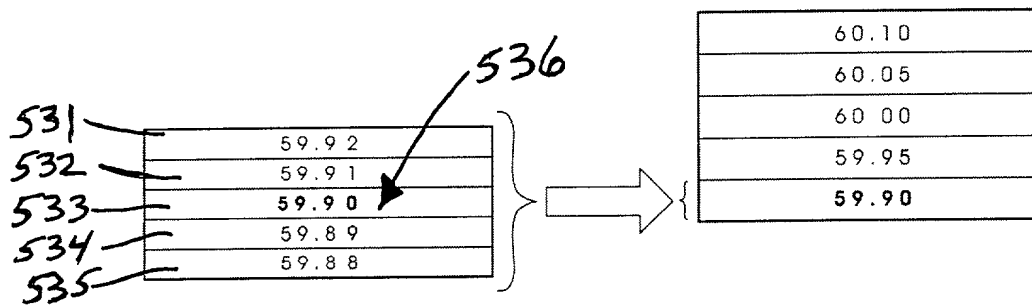


Fig. 53 b

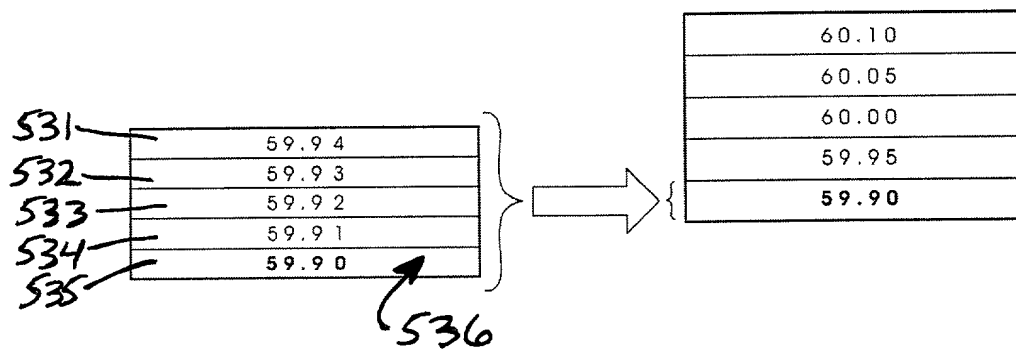


Fig. 53 c

09892891.062891
10829076226860

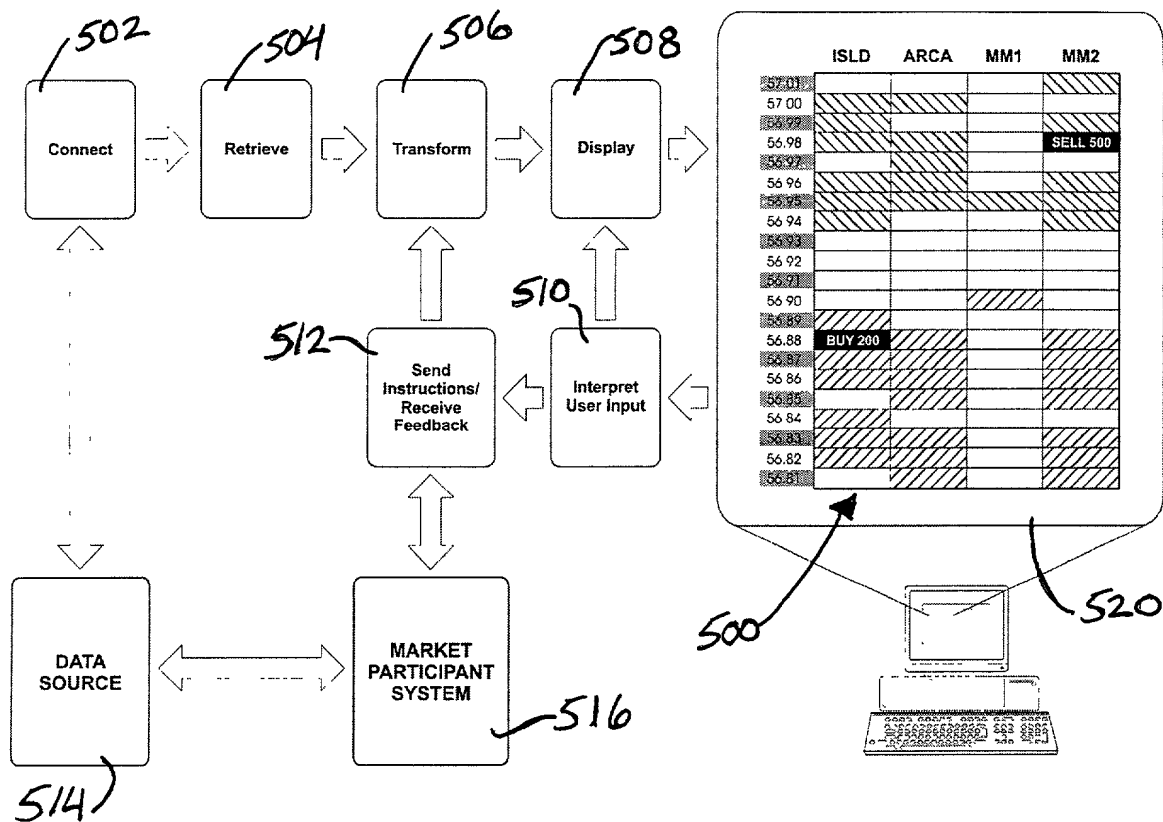


Fig 54

108290" T6826860

